

	Shares	Value
COMMON STOCKS <sup>†</sup> - 0.1%		
Consumer, Non-cyclical - 0.1%		
Endo, Inc. *	146,283	\$ 3,070,041
Save-A-Lot <sup>*,†††</sup>	1,053,728	106
Total Consumer, Non-cyclical		3,070,147
Industrial - 0.0%		
API Heat Transfer Intermediate <sup>*,†††</sup>	743	967,124
Schur Flexibles GesmbH <sup>*,††</sup>	1,661	122,305
YAK BLOCKER 2 LLC <sup>†††</sup>	74,424	58,549
YAK BLOCKER 2 LLC <sup>†††</sup>	68,788	54,115
BP Holdco LLC <sup>*,†††,1</sup>	37,539	30,686
Vector Phoenix Holdings, LP <sup>*,†††</sup>	37,539	795
Targus, Inc. <sup>*,†††</sup>	12,773	226
Targus, Inc. <sup>*,†††</sup>	12,773	1
Total Industrial		1,233,801
Consumer, Cyclical - 0.0%		
SHO Holding I Corp. <sup>*,†††</sup>	1,150	903,398
Accuride Corp <sup>*,†††,1</sup>	3,399,497	340
ATD New Holdings, Inc. <sup>*,†††</sup>	42,478	4
Accuride Liquidating Trust <sup>*,†††,1</sup>	209	—
Total Consumer, Cyclical		903,742
Financial - 0.0%		
Checkers Holdings, Inc. <sup>*,†††</sup>	158,620	631,308
Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,†††,2</sup>	6,864,930	686
Endo Luxembourg Finance Co I SARL / Endo US, Inc. <sup>*,†††,3</sup>	4,400,000	440
Endo Luxembourg Finance Co I SARL / Endo US, Inc. <sup>*,†††,3</sup>	1,825,000	183
Total Financial		632,617
Communications - 0.0%		
Xplore, Inc. <sup>*,††</sup>	204,119	474,730
Energy - 0.0%		
Permian Production Partners LLC <sup>*,†††</sup>	573,522	57
Total Common Stocks		6,315,094
(Cost \$9,451,946)		
PREFERRED STOCKS <sup>†</sup> - 4.2%		
Financial - 3.3%		
Citigroup, Inc. <sup>††</sup>		
3.88%	30,600,000	30,178,722
4.00%	13,100,000	13,007,680
6.75%	5,600,000	5,641,238
Goldman Sachs Group, Inc. <sup>††</sup>		
4.13%	20,500,000	20,122,431
7.50%	13,600,000	14,319,807
6.85%	4,800,000	4,953,544
6.13%	4,250,000	4,255,589
Wells Fargo & Co. <sup>††</sup>		
3.90%	25,750,000	25,486,081
6.85%	8,250,000	8,669,183
Bank of America Corp. <sup>††</sup>		
4.38%	13,850,000	13,590,001
6.63%	11,550,000	11,961,792
6.13%	3,900,000	3,963,028
JPMorgan Chase & Co. <sup>††</sup>		
6.50%	20,000,000	20,655,480
Bank of New York Mellon Corp. <sup>††</sup>		
3.75%	20,550,000	20,070,385
Charles Schwab Corp. <sup>††</sup>		
4.00%	18,700,000	17,347,226
MetLife, Inc. <sup>††</sup>		
3.85%	12,200,000	12,136,972
State Street Corp. <sup>††</sup>		
6.70%	9,590,000	10,028,906
6.45%	1,100,000	1,119,144
American National Group, Inc.		
7.38%	369,000	9,619,830
Kuvare US Holdings, Inc. <sup>††</sup>		
7.00% due 02/17/51 <sup>4</sup>	8,450,000	8,425,842
Jackson Financial, Inc.		
8.00%	284,000	7,190,880
CNO Financial Group, Inc.		
5.13% due 11/25/60	321,950	5,547,199
Selective Insurance Group, Inc.		
4.60%	246,000	4,098,360
First Republic Bank		
4.25% <sup>*</sup>	803,675	161
4.50% <sup>*</sup>	238,300	48
Total Financial		272,389,529
Communications - 0.3%		
AT&T Mobility II LLC <sup>†††</sup>		
6.80% <sup>*</sup>	27,000	27,774,630
Government - 0.3%		
CoBank ACB <sup>††</sup>		
4.25%	20,000,000	19,230,932
7.13%	2,500,000	2,554,305
Farmer Mac		
5.75%	272,820	5,884,591
Total Government		27,669,828
Energy - 0.2%		
Venture Global LNG, Inc. <sup>††</sup>		
9.00% <sup>4</sup>	18,150,000	17,645,408
Utilities - 0.1%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	238,000	5,947,620
Total Preferred Stocks		351,427,015
(Cost \$382,918,225)		
WARRANTS <sup>†</sup> - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26 <sup>*</sup>	128,004	1,536
Pershing Square SPARC Holdings, Ltd. <sup>*,†††,2</sup>	1,716,232	172
Pershing Square Tontine Holdings, Ltd. — Class A		

Expiring 07/24/25 <sup>*,†††,2</sup>	762,770	76
<b>Total Warrants</b>		
(Cost \$296,403)		1,784

	Shares	Value
<b>RIGHT<sup>†††</sup> - 0.0%</b>		
<b>Communications - 0.0%</b>		
Xplore, Inc. *	15,561	\$ 1
<b>Total Right</b>		1
(Cost \$—)		
<b>EXCHANGE-TRADED FUNDS<sup>***,†</sup> - 0.4%</b>		
iShares Silver Trust *	643,500	21,113,235
SPDR S&P 500 ETF Trust	25,000	15,446,250
<b>Total Exchange-Traded Funds</b>		36,559,485
(Cost \$33,897,819)		
<b>MUTUAL FUNDS<sup>†</sup> - 4.1%</b>		
Guggenheim Limited Duration Fund — Class R6 <sup>1</sup>	5,639,059	138,890,012
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	5,472,251	54,996,123
Guggenheim Strategy Fund III <sup>1</sup>	1,650,543	41,214,060
Guggenheim Strategy Fund II <sup>1</sup>	1,573,229	39,141,939
NAA Risk Managed Real Estate Fund <sup>19</sup>	1,128,788	36,245,376
NAA Opportunity Fund <sup>19</sup>	1,032,035	31,487,386
<b>Total Mutual Funds</b>		341,974,896
(Cost \$336,273,334)		
<b>MONEY MARKET FUNDS<sup>***,†</sup> - 2.1%</b>		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19% <sup>5</sup>	164,875,646	164,875,646
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.09% <sup>5</sup>	11,360,050	11,360,050
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 4.14% <sup>5</sup>	328,443	328,443
<b>Total Money Market Funds</b>		176,564,139
(Cost \$176,564,139)		
	Face Amount <sup>~</sup>	
<b>CORPORATE BONDS<sup>††</sup> - 28.8%</b>		
<b>Financial - 10.3%</b>		
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31 <sup>4</sup>	33,375,000	35,115,740
6.13% due 11/01/32 <sup>4</sup>	5,000,000	5,047,731
Pershing Square Holdings Ltd.		
3.25% due 10/01/31 <sup>4</sup>	31,500,000	27,471,183
3.25% due 11/15/30	12,120,000	10,984,618
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>4</sup>	21,650,000	20,069,959
2.88% due 10/15/26 <sup>4</sup>	9,250,000	9,021,243
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	21,339,393
5.30% due 01/15/29	6,950,000	7,027,062
Wilton RE Ltd.		
6.00% <sup>4,6,7</sup>	27,267,000	27,277,646
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>4</sup>	36,940,000	22,363,082
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	22,284,602
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>4</sup>	23,000,000	22,233,546
CBS Studio Center		
7.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/27 <sup>0,†††</sup>	22,000,000	21,978,459
American National Group, Inc.		
6.00% due 07/15/35	16,275,000	16,370,848
5.00% due 06/15/27	4,813,000	4,832,241
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55 <sup>7</sup>	20,500,000	21,158,317
Equitable Holdings, Inc.		
6.70% due 03/28/55 <sup>7</sup>	20,500,000	20,989,253
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	20,139,197
PennyMac Financial Services, Inc.		
7.13% due 11/15/30 <sup>4</sup>	9,275,000	9,612,471
6.88% due 02/15/33 <sup>4</sup>	6,440,000	6,601,000
7.88% due 12/15/29 <sup>4</sup>	3,675,000	3,902,420
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>4</sup>	14,788,000	14,365,486
4.38% due 05/15/31 <sup>4</sup>	5,500,000	5,262,308
United Wholesale Mortgage LLC		
5.50% due 04/15/29 <sup>4</sup>	8,650,000	8,396,167
5.50% due 11/15/25 <sup>4</sup>	6,300,000	6,299,005
5.75% due 06/15/27 <sup>4</sup>	4,550,000	4,539,085
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
6.50% due 10/01/31 <sup>4</sup>	14,770,000	15,044,707
7.00% due 01/15/31 <sup>4</sup>	3,475,000	3,594,575
Mitsubishi UFJ Financial Group, Inc.		
5.42% due 02/22/29 <sup>7</sup>	18,050,000	18,511,412
Sherwood Financing plc		
7.63% due 12/15/29 <sup>4</sup>	EUR 12,190,000	14,523,018
7.48% (3 Month EURIBOR + 5.50%, Rate Floor: 0.00%) due 12/15/29 <sup>0</sup>	EUR 2,882,000	3,386,893
Encore Capital Group, Inc.		
8.50% due 05/15/30 <sup>4</sup>	12,100,000	12,978,399
9.25% due 04/01/29 <sup>4</sup>	4,450,000	4,732,277
Starwood Property Trust, Inc.		
4.38% due 01/15/27 <sup>4</sup>	17,600,000	17,435,023

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 10.3% (continued)		
OneMain Finance Corp.		
9.00% due 01/15/29	7,150,000	\$ 7,497,905
4.00% due 09/15/30	7,250,000	6,689,819
7.88% due 03/15/30	2,225,000	2,364,217
7.13% due 03/15/26	698,000	708,330
QTS Good News Facility		
7.35% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28 <sup>0,†††</sup>	16,595,499	16,595,499
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>4,7</sup>	11,350,000	11,141,785
7.95% due 06/15/33 <sup>4</sup>	4,139,000	4,688,085
IP Lending X Ltd.		
7.75% due 07/02/29 <sup>†††,4</sup>	15,407,121	15,407,121
Focus Financial Partners LLC		
6.75% due 09/15/31 <sup>4</sup>	14,685,000	14,989,919
SLM Corp.		
3.13% due 11/02/26	14,787,000	14,493,120
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55 <sup>4,7</sup>	13,650,000	13,623,546
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	14,669,000	13,220,437
4.75% due 02/01/30	250,000	228,955
Belrose Funding Trust II		
6.79% due 05/15/55 <sup>4</sup>	13,050,000	13,339,586
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>4</sup>	13,700,000	13,200,676
Hampton Roads PPV LLC		
6.62% due 06/15/53 <sup>†††,4</sup>	16,345,000	13,137,634
Lloyds Banking Group plc		
5.87% due 03/06/29 <sup>7</sup>	12,100,000	12,508,267
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	11,265,617
Galaxy Bidco Ltd.		
8.13% due 12/19/29 <sup>4</sup>	GBP 7,500,000	10,476,081
Enstar Group Ltd.		
7.50% due 04/01/45 <sup>4,7</sup>	9,650,000	9,926,453
Dyal Capital Partners IV		
3.65% due 02/22/41 <sup>†††</sup>	10,950,000	9,820,129
Nationstar Mortgage Holdings, Inc.		
5.00% due 02/01/26 <sup>4</sup>	9,810,000	9,770,874
Dai-ichi Life Insurance Company Ltd.		
6.20% <sup>4,6,7</sup>	8,150,000	8,223,953
Farmers Insurance Exchange		
7.00% due 10/15/64 <sup>4,7</sup>	7,830,000	7,772,045
Ascot Group Ltd.		
6.35% due 06/15/35 <sup>4,7</sup>	7,450,000	7,686,996
VFH Parent LLC / Valor Company-Issuer, Inc.		
7.50% due 06/15/31 <sup>4</sup>	7,150,000	7,503,203
Stewart Information Services Corp.		
3.60% due 11/15/31	7,788,000	6,963,782
Rocket Companies, Inc.		
6.38% due 08/01/33 <sup>4</sup>	6,750,000	6,906,603
Nippon Life Insurance Co.		
6.50% due 04/30/55 <sup>4,7</sup>	6,450,000	6,676,950
Americo Life, Inc.		
3.45% due 04/15/31 <sup>4</sup>	7,470,000	6,663,919
Toronto-Dominion Bank		
8.13% due 10/31/82 <sup>7</sup>	6,300,000	6,579,764
UWM Holdings LLC		
6.63% due 02/01/30 <sup>4</sup>	6,500,000	6,506,718
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>7</sup>	6,460,000	6,078,303
Ryan Specialty LLC		
5.88% due 08/01/32 <sup>4</sup>	5,742,000	5,787,167
CNO Financial Group, Inc.		
6.45% due 06/15/34	5,200,000	5,453,427
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>4</sup>	5,303,000	5,348,293
Walker & Dunlop, Inc.		
6.63% due 04/01/33 <sup>4</sup>	5,125,000	5,259,444
Fortitude Group Holdings LLC		
6.25% due 04/01/30 <sup>4</sup>	4,950,000	5,092,608
Blue Owl Capital GP LLC		
7.11% due 08/22/43 <sup>†††</sup>	5,000,000	5,087,894
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>4</sup>	6,412,000	4,935,167
Bank of Nova Scotia		
8.63% due 10/27/82 <sup>7</sup>	4,650,000	4,934,668
Iron Mountain, Inc.		
5.63% due 07/15/32 <sup>4</sup>	4,730,000	4,692,404
Reinsurance Group of America, Inc.		
6.65% due 09/15/55 <sup>7</sup>	4,460,000	4,445,296
Globe Life, Inc.		
5.85% due 09/15/34	2,780,000	2,878,309
2.15% due 08/15/30	1,560,000	1,373,723
Brown & Brown, Inc.		
6.25% due 06/23/55	1,700,000	1,752,370
5.55% due 06/23/35	1,675,000	1,708,060
Rfna, LP		
7.88% due 02/15/30 <sup>4</sup>	3,025,000	3,095,452
Accident Fund Insurance Company of America		
8.50% due 08/01/32 <sup>4</sup>	3,000,000	2,987,854
Citadel Securities Global Holdings LLC		
6.20% due 06/18/35 <sup>4</sup>	2,850,000	2,924,166
Prudential Financial, Inc.		
5.13% due 03/01/52 <sup>7</sup>	2,750,000	2,659,590
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	2,425,000	2,465,079
Jones Deslauriers Insurance Management, Inc.		
10.50% due 12/15/30 <sup>4</sup>	1,700,000	1,811,873

	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 10.3% (continued)		
Atlas Mara Ltd.		
due 12/31/21 <sup>†††,3,8</sup>	1,183,303	\$ 1
Total Financial		862,237,502
Communications - 3.7%		
British Telecommunications plc		
4.88% due 11/23/81 <sup>4,7</sup>	28,200,000	25,820,126
4.25% due 11/23/81 <sup>4,7</sup>	5,250,000	5,147,924
AMC Networks, Inc.		
10.50% due 07/15/32 <sup>4</sup>	17,650,000	17,883,686
4.25% due 02/15/29	10,200,000	8,171,322
10.25% due 01/15/29 <sup>4</sup>	2,125,000	2,203,019
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 <sup>4</sup>	22,634,000	23,045,984
5.75% due 08/01/28 <sup>4</sup>	4,600,000	4,627,710
Level 3 Financing, Inc.		
4.50% due 04/01/30 <sup>4</sup>	18,794,000	17,008,570
11.00% due 11/15/29 <sup>4</sup>	4,857,461	5,571,938
10.75% due 12/15/30 <sup>4</sup>	2,600,000	2,947,750
Bell Telephone Company of Canada or Bell Canada		
6.88% due 09/15/55 <sup>7</sup>	21,020,000	21,545,785
Altice France S.A.		
5.13% due 07/15/29 <sup>4</sup>	13,250,000	10,951,456
5.50% due 10/15/29 <sup>4</sup>	11,760,000	9,748,040
Rogers Communications, Inc.		
7.00% due 04/15/55 <sup>7</sup>	19,450,000	19,884,855
Sunrise FinCo I B.V.		
4.88% due 07/15/31 <sup>4</sup>	20,200,000	19,104,150
CSC Holdings LLC		
4.13% due 12/01/30 <sup>4</sup>	20,672,000	14,584,356
4.63% due 12/01/30 <sup>4</sup>	2,715,000	1,262,627
TELUS Corp.		
6.63% due 10/15/55 <sup>7</sup>	7,850,000	7,896,910
7.00% due 10/15/55 <sup>7</sup>	6,350,000	6,392,488
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 <sup>4</sup>	14,265,000	13,038,642
Vodafone Group plc		
5.13% due 06/04/81 <sup>7</sup>	16,875,000	12,767,048
Virgin Media Finance plc		
5.00% due 07/15/30 <sup>4</sup>	11,400,000	10,417,897
Sirius XM Radio LLC		
4.13% due 07/01/30 <sup>4</sup>	8,900,000	8,206,152
3.13% due 09/01/26 <sup>4</sup>	1,550,000	1,520,759
Paramount Global		
5.25% due 04/01/44	5,779,000	4,600,097
5.90% due 10/15/40	2,765,000	2,521,320
4.90% due 08/15/44	1,797,000	1,386,078
Match Group Holdings II LLC		
4.63% due 06/01/28 <sup>4</sup>	7,700,000	7,513,851
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,926,390
Cogent Communications Group Incorporated / Cogent Communications Finance, Inc.		
7.00% due 06/15/27 <sup>4</sup>	6,031,000	6,041,771
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>4</sup>	3,650,000	3,573,297
Cogent Communications Group LLC		
7.00% due 06/15/27 <sup>4</sup>	3,173,000	3,187,539
Cable One, Inc.		
4.00% due 11/15/30 <sup>4</sup>	2,522,000	1,986,994
Ziggo B.V.		
4.88% due 01/15/30 <sup>4</sup>	1,685,000	1,573,830
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	2,244,000	1,540,079
Time Warner Cable LLC		
4.50% due 09/15/42	1,085,000	864,183
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 <sup>4</sup>	700,000	656,444
Total Communications		312,121,067
Energy - 3.1%		
BP Capital Markets plc		
4.88% <sup>6,7</sup>	39,360,000	38,952,114
Parkland Corp.		
4.63% due 05/01/30 <sup>4</sup>	20,000,000	19,151,227
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>4</sup>	18,763,000	18,603,931
ITT Holdings LLC		
6.50% due 08/01/29 <sup>4</sup>	19,477,000	18,521,675
Cheniere Energy Partners, LP		
5.75% due 08/15/34	16,340,000	16,780,696
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,290,402
4.50% due 07/15/44	2,850,000	2,084,461
CVR Energy, Inc.		
8.50% due 01/15/29 <sup>4</sup>	15,975,000	15,981,262
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	10,145,000	10,347,504
4.88% due 02/01/31	5,000,000	4,959,892
NuStar Logistics, LP		
6.38% due 10/01/30	12,749,000	13,211,279
5.63% due 04/28/27	450,000	453,906
Venture Global LNG, Inc.		
9.50% due 02/01/29 <sup>4</sup>	8,700,000	9,477,589
9.88% due 02/01/32 <sup>4</sup>	3,000,000	3,239,889
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,869,637
8.25% due 01/15/32 <sup>4</sup>	2,200,000	2,313,700
7.13% due 07/01/33 <sup>4</sup>	2,120,000	2,149,709
Buckeye Partners, LP		
6.88% due 07/01/29 <sup>4</sup>	10,770,000	11,157,957
6.75% due 02/01/30 <sup>4</sup>	1,080,000	1,121,080

	Face Amount		Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Energy - 3.1% (continued)			
Viper Energy, Inc.			
5.38% due 11/01/27 <sup>4</sup>	5,851,000	\$	5,857,366
7.38% due 11/01/31 <sup>4</sup>	4,677,000		4,962,695
Kinetik Holdings, LP			
5.88% due 06/15/30 <sup>4</sup>	6,100,000		6,151,728
6.63% due 12/15/28 <sup>4</sup>	4,450,000		4,551,415
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC			
7.50% due 12/15/33 <sup>4</sup>	6,550,000		7,107,326
TransMontaigne Partners LLC			
8.50% due 06/15/30 <sup>4</sup>	3,450,000		3,589,018
Venture Global Calcasieu Pass LLC			
3.88% due 11/01/33 <sup>4</sup>	2,198,000		1,922,105
4.13% due 08/15/31 <sup>4</sup>	760,000		703,450
3.88% due 08/15/29 <sup>4</sup>	510,000		480,792
Plains All American Pipeline Limited Partnership / PAA Finance Corp.			
4.70% due 06/15/44	2,450,000		2,031,612
Rockies Express Pipeline LLC			
6.88% due 04/15/40 <sup>4</sup>	1,925,000		1,928,355
ONEOK, Inc.			
7.15% due 01/15/51	1,740,000		1,873,789
HF Sinclair Corp.			
6.38% due 04/15/27	1,571,000		1,580,810
Sunoco, LP			
7.25% due 05/01/32 <sup>4</sup>	1,500,000		1,574,972
MPLX, LP			
5.65% due 03/01/53	1,390,000		1,275,405
Sunoco Limited Partnership / Sunoco Finance Corp.			
6.00% due 04/15/27	125,000		124,966
Total Energy			256,383,714
Industrial - 2.9%			
AP Grange Holdings			
6.50% due 03/20/45 <sup>†††</sup>	43,700,000		44,355,500
5.00% due 03/20/45 <sup>†††</sup>	4,900,000		4,949,000
Terminal Investment Limited Holding			
6.23% due 10/01/40	20,000,000		19,924,555
Homestead Spe Issuer LLC			
7.21% due 04/01/55 <sup>†††</sup>	18,000,000		17,829,225
Great Lakes Dredge & Dock Corp.			
5.25% due 06/01/29 <sup>4</sup>	17,160,000		16,489,816
New Enterprise Stone & Lime Company, Inc.			
5.25% due 07/15/28 <sup>4</sup>	9,081,000		9,105,074
9.75% due 07/15/28 <sup>4</sup>	5,350,000		5,362,487
XPO, Inc.			
6.25% due 06/01/28 <sup>4</sup>	14,085,000		14,295,317
Lottomatica Group SpA			
4.88% due 01/31/31	EUR 10,750,000		12,985,856
Flowserve Corp.			
3.50% due 10/01/30	10,270,000		9,583,270
Sealed Air Corporation/Sealed Air Corp US			
6.13% due 02/01/28 <sup>4</sup>	8,622,000		8,748,416
Miter Brands Acquisition Holdco Incorporated / MIWD Borrower LLC			
6.75% due 04/01/32 <sup>4</sup>	7,455,000		7,646,283
Deuce FinCo plc			
5.50% due 06/15/27 <sup>4</sup>	GBP 5,350,000		7,278,832
Atkore, Inc.			
4.25% due 06/01/31 <sup>4</sup>	7,700,000		7,126,220
GrafTech Finance, Inc.			
4.63% due 12/23/29 <sup>4</sup>	10,000,000		6,850,000
GrafTech Global Enterprises, Inc.			
9.88% due 12/23/29 <sup>4</sup>	6,520,000		5,150,800
Builders FirstSource, Inc.			
6.75% due 05/15/35 <sup>4</sup>	3,880,000		3,994,906
6.38% due 06/15/32 <sup>4</sup>	800,000		822,214
Waste Pro USA, Inc.			
7.00% due 02/01/33 <sup>4</sup>	4,520,000		4,692,294
SCIL IV LLC / SCIL USA Holdings LLC			
9.50% due 07/15/28	EUR 3,500,000		4,334,538
TransDigm, Inc.			
6.88% due 12/15/30 <sup>4</sup>	4,050,000		4,202,231
Enviri Corp.			
5.75% due 07/31/27 <sup>4</sup>	4,125,000		4,071,220
TopBuild Corp.			
3.63% due 03/15/29 <sup>4</sup>	4,014,000		3,797,175
Boeing Co.			
6.53% due 05/01/34	3,250,000		3,531,217
TK Elevator US Newco, Inc.			
5.25% due 07/15/27 <sup>4</sup>	3,000,000		2,997,897
Wrangler Holdco Corp.			
6.63% due 04/01/32 <sup>4</sup>	2,784,000		2,898,314
AmeriTex HoldCo Intermediate LLC			
10.25% due 10/15/28 <sup>4</sup>	2,450,000		2,598,941
AP Grange Holdings LLC			
6.50% due 03/20/45 <sup>†††</sup>	2,387,707		2,387,707
Artera Services LLC			
8.50% due 02/15/31 <sup>4</sup>	2,083,132		1,734,668
Brundage-Bone Concrete Pumping Holdings, Inc.			
7.50% due 02/01/32 <sup>4</sup>	1,500,000		1,486,786
FedEx Corp.			
4.75% due 11/15/45	1,286,000		1,071,670
3.88% due 08/01/42 <sup>4</sup>	285,000		217,601
Standard Industries, Inc.			
3.38% due 01/15/31 <sup>4</sup>	1,408,000		1,262,689
Clarios Global LP			
4.75% due 06/15/31	EUR 750,000		886,993
Amsted Industries, Inc.			
6.38% due 03/15/33 <sup>4</sup>	850,000		863,997

		Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Industrial - 2.9% (continued)			
Sealed Air Corp.			
6.50% due 07/15/32 <sup>4</sup>		767,000	\$ 794,813
Total Industrial			246,328,522
Consumer, Non-cyclical - 2.6%			
Darling Global Finance B.V.			
4.50% due 06/15/32 <sup>4</sup>	EUR	15,800,000	18,839,519
Bausch Health Companies, Inc.			
4.88% due 06/01/28 <sup>4</sup>		15,650,000	13,201,479
DaVita, Inc.			
4.63% due 06/01/30 <sup>4</sup>		8,678,000	8,314,579
3.75% due 02/15/31 <sup>4</sup>		4,892,000	4,449,278
AZ Battery Property LLC			
6.73% due 02/20/46 <sup>†††</sup>		11,600,000	11,096,275
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL			
4.38% due 02/02/52		6,500,000	5,010,040
3.75% due 12/01/31		3,400,000	3,163,675
5.50% due 01/15/30		2,258,000	2,309,735
Verisure Holding AB			
5.50% due 05/15/30 <sup>4</sup>	EUR	7,450,000	9,106,626
Prime Security Services Borrower LLC / Prime Finance, Inc.			
3.38% due 08/31/27 <sup>4</sup>		6,861,000	6,644,870
5.75% due 04/15/26 <sup>4</sup>		1,902,000	1,911,864
Sotheby's/Bidfair Holdings, Inc.			
5.88% due 06/01/29 <sup>4</sup>		9,400,000	8,464,905
US Foods, Inc.			
4.75% due 02/15/29 <sup>4</sup>		4,189,000	4,115,509
6.88% due 09/15/28 <sup>4</sup>		3,875,000	4,006,646
BCP V Modular Services Finance II plc			
4.75% due 10/30/28 <sup>4</sup>	EUR	7,000,000	8,096,046
Nobel Bidco B.V.			
3.13% due 06/15/28	EUR	7,050,000	8,059,357
CVS Health Corp.			
7.00% due 03/10/55 <sup>7</sup>		7,770,000	8,014,057
Cheplapharm Arzneimittel GmbH			
5.50% due 01/15/28 <sup>4</sup>		8,085,000	7,814,363
Smithfield Foods, Inc.			
3.00% due 10/15/30 <sup>4</sup>		7,000,000	6,358,661
Becle, SAB de CV			
2.50% due 10/14/31 <sup>4</sup>		7,650,000	6,339,889
Herc Holdings, Inc.			
7.00% due 06/15/30 <sup>4</sup>		3,390,000	3,540,371
7.25% due 06/15/33 <sup>4</sup>		2,370,000	2,483,289
6.63% due 06/15/29 <sup>4</sup>		175,000	179,550
Sammontana Italia SpA			
6.03% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 10/15/31 <sup>◊</sup>	EUR	4,900,000	5,766,939
Boost Newco Borrower LLC			
7.50% due 01/15/31 <sup>4</sup>		5,275,000	5,599,492
CPI CG, Inc.			
10.00% due 07/15/29 <sup>4</sup>		4,685,000	4,936,819
Central Garden & Pet Co.			
4.13% due 04/30/31 <sup>4</sup>		5,300,000	4,920,181
TriNet Group, Inc.			
7.13% due 08/15/31 <sup>4</sup>		4,465,000	4,650,725
CAB SELAS			
3.38% due 02/01/28 <sup>4</sup>	EUR	4,100,000	4,588,831
Graham Holdings Co.			
5.75% due 06/01/26 <sup>4</sup>		4,561,000	4,557,625
Carriage Services, Inc.			
4.25% due 05/15/29 <sup>4</sup>		4,575,000	4,322,811
Perrigo Finance Unlimited Co.			
5.38% due 09/30/32	EUR	3,550,000	4,287,023
Chrome Bidco			
3.50% due 05/31/28 <sup>4</sup>	EUR	4,800,000	4,091,649
Albion Financing 1 SARL			
5.38% due 05/21/30 <sup>4</sup>	EUR	3,250,000	3,916,636
Albion Financing 1 SARL / Aggreko Holdings, Inc.			
7.00% due 05/21/30 <sup>4</sup>		3,000,000	3,061,582
Option Care Health, Inc.			
4.38% due 10/31/29 <sup>4</sup>		2,636,000	2,536,879
WW International, Inc.			
due 04/15/29 <sup>†††,4,8</sup>		6,335,000	2,082,631
Upbound Group, Inc.			
6.38% due 02/15/29 <sup>4</sup>		1,450,000	1,434,402
Altria Group, Inc.			
4.45% due 05/06/50		1,670,000	1,306,885
Belron UK Finance plc			
4.63% due 10/15/29 <sup>4</sup>	EUR	700,000	841,141
Acadia Healthcare Company, Inc.			
7.38% due 03/15/33 <sup>4</sup>		600,000	618,139
AMN Healthcare, Inc.			
4.63% due 10/01/27 <sup>4</sup>		620,000	603,083
Tenet Healthcare Corp.			
5.13% due 11/01/27		550,000	549,120
Darling Ingredients, Inc.			
5.25% due 04/15/27 <sup>4</sup>		200,000	199,604
Total Consumer, Non-cyclical			216,392,780
Consumer, Cyclical - 2.4%			
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.			
5.38% due 04/01/26 <sup>4</sup>		16,778,000	16,618,716
Walgreens Boots Alliance, Inc.			
3.45% due 06/01/26		15,450,000	15,116,719
Flutter Treasury DAC			
6.13% due 06/04/31 <sup>4</sup>	GBP	9,000,000	12,441,101
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.			
5.00% due 06/01/31 <sup>4</sup>		11,350,000	10,738,203
5.88% due 03/01/27		660,000	659,810

		Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Consumer; Cyclical - 2.4% (continued)			
1011778 BC ULC / New Red Finance, Inc.			
4.00% due 10/15/30 <sup>4</sup>		9,333,000 \$	8,697,129
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			
6.50% due 06/20/27 <sup>4</sup>		7,880,000	7,890,338
Air Canada			
4.63% due 08/15/29 <sup>4</sup>	CAD	5,550,000	4,020,979
3.88% due 08/15/26 <sup>4</sup>		3,364,000	3,330,021
QuickTop HoldCo AB			
6.54% (3 Month EURIBOR + 4.50%, Rate Floor: 0.00%) due 03/31/30 <sup>◊</sup>	EUR	6,000,000	7,190,684
TVL Finance plc			
6.11% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/30 <sup>◊</sup>	EUR	6,150,000	7,028,183
Hyatt Hotels Corp.			
5.75% due 04/23/30		6,530,000	6,754,774
ONE Hotels GmbH			
7.75% due 04/02/31 <sup>4</sup>	EUR	5,150,000	6,502,919
Penn Entertainment, Inc.			
4.13% due 07/01/29 <sup>4</sup>		6,975,000	6,463,091
Hanesbrands, Inc.			
9.00% due 02/15/31 <sup>4</sup>		6,100,000	6,458,222
British Airways Class A Pass Through Trust			
4.25% due 11/15/32 <sup>4</sup>		6,490,016	6,222,472
Whirlpool Corp.			
4.50% due 06/01/46		3,953,000	3,040,341
4.70% due 05/14/32		1,960,000	1,827,675
4.60% due 05/15/50		990,000	753,787
Six Flags Entertainment Corporation /Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.			
6.63% due 05/01/32 <sup>4</sup>		5,450,000	5,621,318
JB Poindexter & Company, Inc.			
8.75% due 12/15/31 <sup>4</sup>		5,100,000	5,190,264
AccorInvest Group S.A.			
5.63% due 05/15/32 <sup>4</sup>	EUR	2,850,000	3,384,429
5.89% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 05/15/32 <sup>◊,4</sup>	EUR	1,400,000	1,663,792
QXO Building Products, Inc.			
6.75% due 04/30/32 <sup>4</sup>		4,875,000	5,022,235
Superior Plus Limited Partnership / Superior General Partner, Inc.			
4.50% due 03/15/29 <sup>4</sup>		4,800,000	4,616,514
American Airlines Class AA Pass Through Trust			
3.58% due 01/15/28		1,940,103	1,879,078
3.35% due 10/15/29		993,831	945,449
3.65% due 02/15/29		911,430	881,051
3.15% due 02/15/32		874,453	803,008
Beach Acquisition Bidco, LLC			
5.88% due 07/01/32	EUR	3,450,000	4,092,242
Allwyn Entertainment Financing UK plc			
7.88% due 04/30/29 <sup>4</sup>		3,450,000	3,590,812
Station Casinos LLC			
4.63% due 12/01/31 <sup>4</sup>		3,800,000	3,559,588
Essendi SA			
5.38% due 05/15/30 <sup>4</sup>	EUR	2,850,000	3,421,459
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.			
6.63% due 03/01/30 <sup>4</sup>		3,500,000	3,372,805
PetSmart, Inc. / PetSmart Finance Corp.			
4.75% due 02/15/28 <sup>4</sup>		2,800,000	2,730,418
William Carter Co.			
5.63% due 03/15/27 <sup>4</sup>		2,300,000	2,285,703
Gates Corp.			
6.88% due 07/01/29 <sup>4</sup>		1,837,000	1,907,480
New Flyer Holdings, Inc.			
9.25% due 07/01/30 <sup>4</sup>		1,625,000	1,714,443
Magna International, Inc.			
5.88% due 06/01/35		1,670,000	1,713,912
United Airlines, Inc.			
4.63% due 04/15/29 <sup>4</sup>		1,700,000	1,650,131
Deuce FinCo plc			
5.50% due 06/15/27	GBP	1,200,000	1,632,635
Acushnet Co.			
7.38% due 10/15/28 <sup>4</sup>		1,500,000	1,563,730
Six Flags Entertainment Corp.			
7.00% due 07/01/25 <sup>4</sup>		1,511,000	1,511,000
Clarios Global Limited Partnership / Clarios US Finance Co.			
6.75% due 02/15/30 <sup>4</sup>		1,050,000	1,091,776
Crocs, Inc.			
4.13% due 08/15/31 <sup>4</sup>		1,100,000	990,563
United Airlines Class AA Pass Through Trust			
4.15% due 08/25/31		854,859	818,711
International Game Technology plc			
4.13% due 04/15/26 <sup>4</sup>		624,000	623,612
Air Canada Class A Pass Through Trust			
5.25% due 04/01/29 <sup>4</sup>		616,002	621,539
Live Nation Entertainment, Inc.			
6.50% due 05/15/27 <sup>4</sup>		571,000	579,416
Hilton Domestic Operating Company, Inc.			
5.75% due 05/01/28 <sup>4</sup>		525,000	526,185



		Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Consumer; Cyclical - 2.4% (continued)			
Caesars Entertainment, Inc.			
6.50% due 02/15/32 <sup>4</sup>		400,000	\$ 410,446
Total Consumer, Cyclical			202,170,908
Basic Materials - 1.4%			
SNF Group S.A.			
4.50% due 03/15/32 <sup>4</sup>	EUR	12,500,000	15,116,930
Kaiser Aluminum Corp.			
4.50% due 06/01/31 <sup>4</sup>		13,250,000	12,395,515
Alcoa Nederland Holding B.V.			
6.13% due 05/15/28 <sup>4</sup>		7,450,000	7,487,250
4.13% due 03/31/29 <sup>4</sup>		4,900,000	4,670,619
SK Invictus Intermediate II SARL			
5.00% due 10/30/29 <sup>4</sup>		11,525,000	11,160,617
SCIL IV LLC / SCIL USA Holdings LLC			
5.38% due 11/01/26 <sup>4</sup>		10,375,000	10,307,729
Carpenter Technology Corp.			
6.38% due 07/15/28		8,315,000	8,337,559
Minerals Technologies, Inc.			
5.00% due 07/01/28 <sup>4</sup>		8,060,000	7,927,897
Alumina Pty Ltd.			
6.38% due 09/15/32 <sup>4</sup>		6,700,000	6,825,837
Novelis Corp.			
3.25% due 11/15/26 <sup>4</sup>		5,670,000	5,579,141
Novelis Sheet Ingot GmbH			
3.38% due 04/15/29	EUR	4,500,000	5,142,929
HB Fuller Co.			
4.25% due 10/15/28		5,250,000	5,085,519
International Flavors & Fragrances, Inc.			
1.23% due 10/01/25 <sup>4</sup>		4,911,000	4,863,381
Arsenal AIC Parent LLC			
8.00% due 10/01/30 <sup>4</sup>		3,800,000	4,055,322
Compass Minerals International, Inc.			
8.00% due 07/01/30 <sup>4</sup>		2,090,000	2,159,263
Dow Chemical Co.			
6.90% due 05/15/53		1,950,000	2,097,725
Ingevity Corp.			
3.88% due 11/01/28 <sup>4</sup>		1,000,000	953,684
Mirabela Nickel Ltd.			
due 06/24/19 <sup>†††.3.8</sup>		1,885,418	9,427
Total Basic Materials			114,176,344
Utilities - 1.3%			
PacifiCorp			
7.38% due 09/15/55 <sup>7</sup>		16,200,000	16,840,878
Algonquin Power & Utilities Corp.			
5.37% due 06/15/26		12,300,000	12,365,491
ContourGlobal Power Holdings S.A.			
5.00% due 02/28/30 <sup>4</sup>	EUR	5,900,000	7,003,052
6.75% due 02/28/30 <sup>4</sup>		4,800,000	4,945,728
Terraform Global Operating, LP			
6.13% due 03/01/26 <sup>4</sup>		10,178,000	10,116,438
AES Corp.			
3.95% due 07/15/30 <sup>4</sup>		7,554,000	7,181,790
2.45% due 01/15/31		2,426,000	2,120,914
Alexander Funding Trust II			
7.47% due 07/31/28 <sup>4</sup>		7,750,000	8,287,747
NRG Energy, Inc.			
7.00% due 03/15/33 <sup>4</sup>		6,950,000	7,628,980
NextEra Energy Capital Holdings, Inc.			
6.38% due 08/15/55 <sup>7</sup>		6,950,000	7,097,032
CMS Energy Corp.			
6.50% due 06/01/55 <sup>7</sup>		6,710,000	6,726,057
Exelon Corp.			
6.50% due 03/15/55 <sup>7</sup>		6,415,000	6,525,118
Venture Global Plaquemines LNG LLC			
7.50% due 05/01/33 <sup>4</sup>		5,640,000	6,039,442
Southern Co.			
3.75% due 09/15/51 <sup>7</sup>		1,950,000	1,923,131
Total Utilities			104,801,798
Technology - 1.1%			
TeamSystem S.p.A.			
due 07/01/32 <sup>4</sup>	EUR	17,700,000	20,833,680
Qorvo, Inc.			
3.38% due 04/01/31 <sup>4</sup>		9,225,000	8,318,748
4.38% due 10/15/29		7,833,000	7,602,042
TeamSystem SpA			
6.03% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 02/15/28 <sup>◊</sup>	EUR	11,750,000	13,843,073
5.78% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/31/31 <sup>◊.4</sup>	EUR	350,000	412,980
Xerox Corp.			
10.25% due 10/15/30 <sup>4</sup>		8,800,000	9,213,113
Dye & Durham Ltd.			
8.63% due 04/15/29 <sup>4</sup>		7,338,000	7,679,797
Capstone Borrower, Inc.			
8.00% due 06/15/30 <sup>4</sup>		5,325,000	5,550,952
Playtika Holding Corp.			
4.25% due 03/15/29 <sup>4</sup>		6,075,000	5,513,123
Cloud Software Group, Inc.			
6.50% due 03/31/29 <sup>4</sup>		5,300,000	5,349,359
Fair Isaac Corp.			
6.00% due 05/15/33 <sup>4</sup>		3,615,000	3,648,134
5.25% due 05/15/26 <sup>4</sup>		1,375,000	1,375,701
Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc.			
8.00% due 06/15/29 <sup>4</sup>		3,050,000	2,522,034
SS&C Technologies, Inc.			
5.50% due 09/30/27 <sup>4</sup>		1,570,000	1,571,377
NCR Voyix Corp.			
5.13% due 04/15/29 <sup>4</sup>		936,000	921,901
MSCI, Inc.			
3.88% due 02/15/31 <sup>4</sup>		883,000	832,590
Total Technology			95,188,604
Total Corporate Bonds			
(Cost \$2,469,980,174)			2,409,801,239

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8%			
Consumer; Cyclical - 6.1%			
Zephyr Bidco Ltd.			
9.71% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 07/20/28	GBP	20,850,000	\$ 28,610,868
FR Refuel LLC			
9.19% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 11/08/28		20,519,704	20,263,207
B&B Hotels			
5.68% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/21/31	EUR	16,996,376	19,965,536
Pacific Bells LLC			
8.56% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 11/13/28		19,332,618	19,356,783
Caesars Entertainment, Inc.			
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/31		10,076,718	10,057,875
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/30		8,811,377	8,793,755
Fertitta Entertainment LLC			
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 01/27/29		18,634,554	18,601,943
MB2 Dental Solutions LLC			
9.83% (1 Month Term SOFR + 5.50%, Rate Floor: 6.25%) due 02/13/31 <sup>††</sup>		18,220,748	18,149,519
QSRP Finco B.V.			
6.67% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 06/19/31	EUR	8,600,000	10,130,127
7.87% (3 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 06/19/31	EUR	6,600,000	7,774,284
Citrin Cooperman Advisors LLC			
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/01/32		16,580,303	16,552,614
Peer Holding III BV			
6.80% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/01/31		10,393,950	10,440,723
6.80% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 10/28/30		3,465,000	3,483,399
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/26/31	EUR	1,000,000	1,178,405
4.73% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 07/01/31	EUR	1,000,000	1,176,166
Tipico			
due 05/22/28	EUR	6,900,000	8,105,386
5.37% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/22/28	EUR	6,850,000	8,041,648
Allwyn Entertainment Financing US LLC			
4.93% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/19/32	EUR	11,900,000	13,970,163
6.23% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/02/31		1,950,374	1,936,565
Clarios Global, LP			
5.18% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR	7,400,000	8,693,169
4.93% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR	4,810,000	5,640,870
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/06/30		1,164,150	1,159,784
Betclie Everest Group SAS			
5.39% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/10/31	EUR	13,150,000	15,490,291
Alexander Mann			
10.36% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/29/27		15,784,798	15,252,061
Shilton BidCo Ltd.			
5.98% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 01/14/30	EUR	8,300,000	9,775,480
due 01/14/30	EUR	3,500,000	4,122,190

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)		
Consumer; Cyclical - 6.1% (continued)		
Grant Thornton Advisors LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/02/31	7,519,524	\$ 7,506,365
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/30/31	6,000,000	6,006,000
PHM Group Holding OY		
5.72% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/25/32	EUR 10,000,000	11,683,200
Drive Bidco B.V.		
6.36% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/23/31 <sup>†††</sup>	EUR 8,800,000	10,393,497
First Brands Group LLC		
9.54% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	10,838,561	10,209,310
Rent-A-Center, Inc.		
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28 <sup>†††</sup>	9,651,361	9,675,490
Eagle Bidco Ltd.		
5.18% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/28	EUR 8,000,000	9,361,923
Belron Finance US LLC		
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/16/31	8,624,825	8,654,839
Oil Changer Holding Corp.		
11.15% ((1 Month Term SOFR + 6.75%) and (6 Month Term SOFR + 6.75%), Rate Floor: 7.75%) due 02/08/27 <sup>†††</sup>	8,627,678	8,627,678
Holding Socotec SAS		
8.04% (3 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/30/28	8,563,500	8,570,608
The Facilities Group		
10.18% ((3 Month Term SOFR + 5.75%) and (6 Month Term SOFR + 5.75%), Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>	8,265,792	8,154,675
NFM & J LLC		
10.09% (6 Month Term SOFR + 5.75%, Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>	8,131,373	8,022,063
PCI Gaming Authority, Inc.		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	7,128,000	7,121,086
Scientific Games Corp.		
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	6,952,712	6,943,604
Entain Holdings (Gibraltar) Ltd.		
5.29% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 5,450,000	6,432,130
Apro LLC		
8.06% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/09/31	6,302,375	6,273,510
Shaw Development LLC		
10.28% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 10/30/29 <sup>†††</sup>	6,088,883	5,709,419
Elvis UK HoldCo Ltd.		
5.66% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/19/28	EUR 4,650,000	5,471,474
Tripadvisor, Inc.		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	5,472,431	5,451,909
Blue Ribbon LLC		
12.28% (3 Month Term SOFR + 4.00%, Rate Floor: 8.28%) (in-kind rate was 4.00%) due 05/08/28 <sup>9</sup>	5,405,042	5,405,042
Arcis Golf LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/28/28	4,128,829	4,128,829
7.06% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/24/28	1,201,500	1,201,500
Packers Holdings LLC		
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	9,034,105	4,833,246

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)		
Consumer; Cyclical - 6.1% (continued)		
CCRR Parent, Inc.		
8.70% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/06/28	12,189,094	\$ 4,814,692
Accuride Corp.		
8.81% (3 Month Term SOFR + 1.50%, Rate Floor: 5.81%) (in-kind rate was 3.00%) due 03/07/30 <sup>†††,1,9</sup>	2,464,045	4,682,138
Alterra Mountain Co.		
7.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/17/28	4,414,218	4,430,771
Parts Europe SA		
5.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/03/31	EUR 3,550,000	4,181,622
Tacala Investment Corp.		
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 01/31/31	3,557,903	3,570,961
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
due 04/03/25 <sup>8</sup>	4,572,797	3,566,782
One Hotels GmbH		
6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32	EUR 3,000,000	3,541,576
Secretariat Advisors LLC		
8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/24/32 <sup>††</sup>	3,364,624	3,364,624
Cervantes Bidco S.L.U.		
5.79% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31	EUR 2,800,000	3,297,488
Seren BidCo AB		
7.66% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28	2,984,963	2,993,172
AmSpec Parent LLC		
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31	2,210,000	2,218,288
due 12/22/31	303,333	304,471
ATG Entertainment		
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32	2,500,000	2,503,125
Congruex Group LLC		
10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29 <sup>9</sup>	2,855,912	2,460,854
Imagefirst Holdings LLC		
7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32	2,250,000	2,247,188
SHO Holding I Corp.		
10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup>	1,684,871	1,672,164
5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup>	632,459	556,564
American Auto Auction Group LLC		
8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32	2,169,563	2,177,026
Dealer Tire LLC		
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31	1,791,485	1,780,288
Student Transportation Of America Holdings, Inc.		
7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32	1,773,333	1,776,100
Checkers Holdings, Inc.		
13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup>	1,343,594	1,343,594
11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup>	185,753	185,753
TMF Sapphire Bidco B.V.		
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/03/28	572,125	573,023

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)			
Consumer; Cyclical - 6.1% (continued)			
Verisure Holding AB			
4.98% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR	370,000	\$ 434,820
WW International, Inc.			
due 04/13/28 <sup>8</sup>		750,000	245,625
Total Consumer, Cyclical			511,482,917
Industrial - 4.4%			
Hunter Douglas, Inc.			
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/32	EUR	16,400,000	19,052,634
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32		3,980,000	3,961,772
Total Webhosting Solutions B.V.			
6.43% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/04/31	EUR	18,000,000	21,202,592
Fugue Finance LLC			
7.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 01/09/32		17,485,926	17,580,699
due 01/09/32		3,220,000	3,237,452
Michael Baker International LLC			
8.28% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 12/01/28		17,989,899	18,057,362
Capstone Acquisition Holdings, Inc.			
8.93% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29 <sup>††</sup>		17,683,580	17,597,978
Merlin Buyer, Inc.			
8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28		9,066,083	8,990,563
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 12/14/28		8,203,141	8,141,617
Quikrete Holdings, Inc.			
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/14/31		7,654,036	7,637,044
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32		7,640,850	7,627,479
Atlantic Aviation			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 09/23/31		12,943,016	12,909,623
Hobbs & Associates LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/23/31		11,492,734	11,474,805
DXP Enterprises, Inc.			
8.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/11/30		11,040,238	11,102,395
FCG Acquisitions, Inc.			
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 03/31/28		10,982,823	10,981,834
Red SPV LLC			
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/06/32		10,250,000	10,224,375
Dispatch Terra Acquisition LLC			
8.70% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28		9,981,292	9,774,579
Engineered Machinery Holdings, Inc.			
5.98% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 05/21/28 <sup>††</sup>	EUR	8,000,000	9,425,071
Talbot Participation SAS			
due 06/27/32	EUR	7,750,000	9,124,876
Inspired Finco Holdings, Ltd.			
5.18% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/28/31	EUR	5,385,185	6,314,586
due 02/05/31	EUR	1,543,210	1,809,544
5.18% (1 Week EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/31	EUR	771,605	904,772

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)			
Industrial - 4.4% (continued)			
Aegion Corp.			
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 05/17/28		8,600,272 \$	8,617,903
Boluda Towage S.L.			
5.54% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/30	EUR	7,215,385	8,519,986
Foundation Building Materials Holding Company LLC			
8.28% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/31		8,097,500	7,912,391
DG Investment Intermediate Holdings 2, Inc.			
7.94% (1 Month Term SOFR + 3.86%, Rate Floor: 4.61%) due 03/31/28		7,196,372	7,189,103
Valcour Packaging LLC			
8.18% (1 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 2.25%) due 10/04/28 <sup>9</sup>		4,242,599	3,648,635
9.56% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 10/04/28		3,454,560	3,461,469
Integrated Power Services Holdings, Inc.			
8.94% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 11/22/28 <sup>††</sup>		6,521,026	6,505,202
Infragroup			
due 09/27/30	EUR	5,350,000	6,298,541
Climater Bidco II			
6.38% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/32	EUR	5,250,000	6,169,740
PointClickCare Technologies, Inc.			
7.42% (6 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/03/31		6,120,454	6,139,611
Apave S.A.			
5.24% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/09/31	EUR	4,850,000	5,709,207
Vista Management Holding, Inc.			
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/26/31		5,675,000	5,684,477
Savage Enterprises LLC			
due 09/15/28		5,550,497	5,562,486
Cognita Ltd.			
8.29% (6 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 10/27/31		3,159,145	3,177,563
6.10% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 04/25/29	EUR	1,450,000	1,709,268
Anchor Packaging LLC			
7.56% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/18/29		4,643,100	4,665,155
NA Rail HoldCo LLC			
7.31% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/26/32		4,350,000	4,356,786
United Airlines, Inc.			
6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31		4,350,707	4,352,534
Mauser Packaging Solutions Holding Co.			
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/15/27		4,263,606	4,260,962
ASP Dream Acquisiton Co. LLC			
8.68% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 12/15/28		4,388,689	4,235,085
Mannington Mills, Inc.			
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 03/07/32		3,970,000	3,885,638
MI Windows And Doors LLC			
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/28/31		3,565,179	3,569,421

	Face Amount		Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)			
Industrial - 4.4% (continued)			
EMRLD Borrower, LP			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/04/31	2,084,250	\$	2,079,435
6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	1,252,137		1,250,396
Artera Services LLC			
8.80% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/15/31	3,575,418		2,981,398
Cube A&D Buyer, Inc.			
7.52% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/17/31	2,775,000		2,786,266
Brown Group Holding LLC			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	1,385,680		1,386,650
6.81% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	1,240,641		1,241,906
Albion Financing 3 SARL			
7.32% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 08/16/29	1,359,319		1,360,176
due 05/24/31	1,150,000		1,150,725
Quimper AB			
due 03/25/30	EUR	2,020,000	2,370,478
ILPEA Parent, Inc.			
8.33% (1 Month Term SOFR + 4.01%, Rate Floor: 4.76%) due 06/22/28	2,047,446		2,041,058
Madison Safety & Flow LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/26/31	1,513,873		1,515,766
White Cap Supply Holdings LLC			
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/19/29	1,293,500		1,284,445
Service Logic Acquisition, Inc.			
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 10/29/27	1,243,750		1,243,750
Air Canada			
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	987,500		987,194
API Heat Transfer Thermasys Corp.			
12.58% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 <sup>†††</sup>	482,304		482,304
9.58% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 <sup>†††</sup>	279,150		279,150
Beacon Roofing Supply, Inc.			
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/23/32	604,444		608,047
Pro Mach Group, Inc.			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 08/31/28	598,500		599,523
LBM Acquisition LLC			
8.16% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/06/31	496,241		462,124
Gulfside Supply, Inc.			
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 06/17/31	363,422		363,876
Total Industrial			369,239,482
Financial - 3.9%			
Cegid Group			
5.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/30	EUR	10,000,000	11,758,600
5.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/10/28	EUR	9,725,000	11,439,936
Ardonagh Midco 3 plc			
6.25% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 02/17/31	EUR	13,600,000	16,012,686
7.04% ((3 Month Term SOFR + 2.75%) and (6 Month Term SOFR + 2.75%)), Rate Floor: 2.75%) due 02/15/31		5,655,825	5,606,337
HighTower Holding LLC			
7.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/03/32		20,879,530	20,810,001

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)		
Financial - 3.9% (continued)		
Higginbotham Insurance Agency, Inc.		
8.83% (1 Month Term SOFR + 4.51%, Rate Floor: 4.51%) due 11/24/28 <sup>†††</sup>	20,671,568 \$	20,538,051
Asurion LLC		
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	15,234,875	14,839,682
8.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/19/28	3,065,016	3,029,431
due 09/19/30	1,800,000	1,746,900
Cobham Ultra SeniorCo SARL		
8.18% (6 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 08/03/29	11,364,340	11,368,431
6.09% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/06/29	EUR 7,000,000	8,187,147
QTS Good News Facility		
7.10% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28 <sup>0,†††</sup>	19,150,000	19,142,160
Aretec Group, Inc.		
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 08/09/30	16,508,448	16,530,735
Eisner Advisory Group		
8.33% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	15,958,112	16,017,955
Cliffwater LLC		
9.28% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 03/19/32 <sup>†††</sup>	14,583,450	14,535,751
AqGen Island Holdings, Inc.		
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 08/02/28	11,393,656	11,405,505
Nexus Buyer LLC		
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 07/31/31	10,602,303	10,631,353
Penta Technologies B.V.		
due 06/24/32	EUR 8,050,000	9,478,097
Duff & Phelps		
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27	6,064,211	5,882,952
5.98% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 04/09/27	EUR 2,968,750	3,383,913
Galaxy Bidco Ltd.		
6.04% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/19/29	EUR 7,500,000	8,859,684
Sandy Bidco B.V.		
6.26% (6 Month EURIBOR + 3.85%, Rate Floor: 3.85%) due 08/17/29	EUR 7,050,000	8,179,761
Quimper AB		
6.08% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/31/30	EUR 5,600,000	6,571,621
CFC USA 2025 LLC		
due 05/29/32	6,590,000	6,557,050
Pex Holdings LLC		
6.97% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 11/26/31	6,300,000	6,300,000
Cross Financial Corp.		
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/31/31	5,799,151	5,817,302
Focus Financial Partners LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	5,671,500	5,658,059
Tegra118 Wealth Solutions, Inc.		
8.32% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 02/18/27	5,550,622	5,471,970
Orion US FinCo		
due 05/19/32	4,640,000	4,653,920
Amwins Group, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	4,278,500	4,279,270
Capstone Borrower, Inc.		
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/17/30	3,927,515	3,922,527
Apleona Holding GmbH		
6.39% (6 Month EURIBOR + 3.55%, Rate Floor: 3.55%) due 04/28/28	EUR 3,200,000	3,762,187



	Face Amount		Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)			
Financial - 3.9% (continued)			
IMC Global Holdings			
7.81% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/02/32	3,460,000	\$	3,477,300
OEG Borrower LLC			
7.81% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/30/31	3,404,275		3,382,998
Apex Group Treasury LLC			
7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/19/32	3,169,432		3,155,581
Alter Domus			
7.24% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/30/31	3,122,264		3,141,716
Worldpay			
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	2,985,019		2,991,228
Saphilux SARL			
due 07/27/28	2,650,000		2,662,137
Orion Advisor Solutions, Inc.			
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 09/24/30	2,382,000		2,393,362
Howden Group Holdings Ltd.			
5.44% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/15/31	EUR	2,000,000	2,353,629
Assetmark Financial Holdings, Inc.			
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/05/31	2,189,000		2,191,736
Hyperion Refinance SARL			
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 02/15/31	1,836,125		1,840,917
Virtu Financial			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31	1,250,000		1,253,125
Total Financial			331,222,703
Technology - 3.5%			
Sitecore Holding III A/S			
11.72% (3 Month Term SOFR + 3.31%, Rate Floor: 5.48%) (in-kind rate was 6.24%) due 03/12/29 <sup>†††,9</sup>	14,862,330		14,759,396
10.64% (3 Month EURIBOR + 3.25%, Rate Floor: 5.38%) (in-kind rate was 5.26%) due 03/12/29 <sup>†††,9</sup>	EUR	10,360,831	12,121,906
Datix Bidco Ltd.			
9.46% (6 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/30/31 <sup>†††</sup>	GBP	12,072,000	16,458,344
9.54% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31 <sup>†††</sup>		3,430,000	3,406,861
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup>		567,000	506,453
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup>	GBP	81,000	99,309
DS Admiral Bidco LLC			
8.55% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/26/31	20,475,542		20,373,165
Visma AS			
6.08% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/05/28 <sup>†††</sup>	EUR	13,796,596	16,172,966
6.03% (6 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 12/05/28 <sup>†††</sup>	EUR	2,500,000	2,930,608
Aston FinCo SARL			
8.99% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 <sup>†††</sup>	GBP	12,482,275	16,704,942

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)			
Technology - 3.5% (continued)			
Team.Blue Finco SARL			
5.43% (3 Month EURIBOR + 3.45%, Rate Floor: 3.45%) due 09/30/29	EUR	7,500,000	\$ 8,815,769
5.43% (3 Month EURIBOR + 3.45%, Rate Floor: 3.45%) due 03/30/28	EUR	6,506,144	7,647,862
Planview Parent, Inc.			
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/17/27		14,177,435	13,769,834
Precise Midco B.V.			
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/15/30	EUR	11,400,000	13,374,720
Wrench Group LLC			
8.56% (3 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 10/30/28		12,837,500	12,777,292
Boxer Parent Co., Inc.			
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/30/31		8,648,325	8,588,306
5.51% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/30/31	EUR	3,302,887	3,882,059
Polaris Newco LLC			
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/04/26 <sup>†††</sup>		10,805,733	10,545,315
5.68% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/02/28	EUR	992,268	1,112,526
Zuora, Inc.			
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/17/32		11,475,000	11,412,805
Kerridge Commercial Systems Bidco Ltd.			
9.47% (3 Month GBP SONIA + 5.25%, Rate Floor: 6.00%) due 09/07/30 <sup>†††</sup>	GBP	7,997,768	10,823,706
Kaseya, Inc.			
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/22/32		10,623,375	10,659,919
Modena Buyer LLC			
8.78% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31		10,567,900	10,158,394
Leia Finco US LLC			
7.46% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/09/31		10,039,838	10,043,653
Redhalo Midco Ltd.			
due 03/24/31	EUR	7,500,000	8,807,640
6.11% (6 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/24/31	EUR	1,000,000	1,174,352
Indicor LLC			
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/29	EUR	6,483,709	7,641,045
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/22/29		398,997	397,876
Pushpay USA, Inc.			
8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/15/31		7,606,775	7,644,809
Finastra			
11.43% (6 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29		7,573,137	7,582,604
Gen Digital, Inc.			
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/13/32		5,700,000	5,687,175
Blackhawk Network Holdings, Inc.			
8.33% (1 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 03/12/29		4,965,349	4,988,636
E2open LLC			
7.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/04/28		4,883,996	4,897,964
Azalea TopCo			
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 04/30/31		3,900,525	3,905,401
Central Parent LLC			
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/06/29		1,458,975	1,214,743

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,Δ</sup> - 22.8% (continued)		
Technology - 3.5% (continued)		
Athenahealth Group, Inc.		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/15/29	937,650 \$	936,187
Cloud Software Group, Inc.		
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 03/30/29	731,535	732,032
Xerox Corp.		
8.27% ((3 Month Term SOFR + 4.00%) and (6 Month Term SOFR + 4.00%)), Rate Floor: 4.50%) due 11/17/29	566,124	545,069
Finastra USA, Inc.		
11.57% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 <sup>†††</sup>	191,758	175,166
Total Technology		293,476,809
Consumer, Non-cyclical - 3.3%		
Southern Veterinary Partners LLC		
7.53% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 12/04/31	33,998,478	34,012,078
Women's Care Holdings, Inc.		
8.88% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	30,127,151	27,566,343
Nidda Healthcare Holding GmbH		
6.05% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/21/30	EUR 16,147,239	19,015,048
HAH Group Holding Co. LLC		
9.33% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	17,206,024	16,662,141
Recess Holdings, Inc.		
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 02/20/30	16,468,054	16,503,131
Quirch Foods Holdings LLC		
9.57% (3 Month Term SOFR + 5.26%, Rate Floor: 6.00%) due 10/27/27	14,904,589	13,895,846
Domidep		
5.95% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/30/29	EUR 10,200,000	12,016,965
due 10/30/29	EUR 1,200,000	1,413,761
Rainbow Finco SARL		
8.95% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 02/26/29	GBP 9,750,000	13,296,477
LaserAway Intermediate Holdings II LLC		
10.29% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 10/14/27	12,127,162	11,581,439
Blue Ribbon LLC		
10.29% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,466,667	11,054,993
Artisan Newco B.V.		
6.32% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/32	EUR 8,825,000	10,403,581
Pacific Dental Services LLC		
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 03/15/31	9,850,126	9,850,126
CHG PPC Parent LLC		
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28	9,005,673	9,028,188
IVI America LLC		
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/18/31	6,794,186	6,840,930
due 04/09/31	1,850,000	1,862,728
Eyecare Partners LLC		
8.84% (6 Month Term SOFR + 1.00%, Rate Floor: 5.23%) (in-kind rate was 3.61%) due 11/30/28 <sup>9</sup>	7,460,604	5,856,574
9.88% (6 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	2,100,649	2,132,158
Gibson Brands, Inc.		
9.54% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,009,500	7,614,071

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)		
Consumer, Non-cyclical - 3.3% (continued)		
Florida Food Products LLC		
9.56% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 10/18/28	8,600,876	\$ 5,741,085
Hanger, Inc.		
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/23/31	5,134,470	5,139,399
Curriculum Associates LLC		
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 05/07/32 <sup>††</sup>	4,791,041	4,767,146
Aenova Holding Gmbh		
5.01% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 08/22/31	EUR 4,000,000	4,670,311
Outcomes Group Holdings, Inc.		
8.08% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 05/06/31	4,306,582	4,327,210
Skechers		
due 06/25/32	1,940,000	1,949,700
due 06/25/32	EUR 1,600,000	1,881,093
Sazerac Co Inc.		
due 06/24/32	3,450,000	3,445,687
Froneri US, Inc.		
6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	3,192,000	3,154,111
Resonetics LLC		
7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/18/31	2,504,769	2,504,694
Affidea		
5.94% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/20/29	EUR 2,000,000	2,355,938
Culligan		
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/31/28	2,330,882	2,326,058
Bowtie Germany Bidco GmbH		
5.98% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 08/01/31	EUR 1,000,000	1,177,403
Medical Solutions Parent Holdings, Inc.		
7.88% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 11/01/28	2,200,760	1,140,720
Bausch Health Companies, Inc.		
10.56% (1 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 10/08/30	495,000	476,358
Moran Foods LLC		
11.65% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 06/30/26 <sup>†††</sup>	1,062,446	303,142
Total Consumer, Non-cyclical		275,966,633
Communications - 0.9%		
Syndigo LLC		
9.09% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 12/15/27	21,870,037	21,911,152
Speedster Bidco GmbH		
5.88% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/10/31	EUR 5,700,000	6,716,101
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31	5,685,750	5,710,654
FirstDigital Communications LLC		
8.69% (3 Month Term SOFR + 4.36%, Rate Floor: 5.11%) due 12/17/26 <sup>††</sup>	10,365,375	10,201,571
MasOrange Finco Plc		
4.81% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/20/31	EUR 5,900,000	6,892,323
Zayo Group Holdings, Inc.		
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,834,208
Cengage Learning, Inc.		
7.83% ((1 Month Term SOFR + 3.50%) and (3 Month Term SOFR + 3.50%)), Rate Floor: 4.50%) due 03/24/31	5,640,282	5,649,081
UFC Holdings LLC		
6.57% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 11/21/31	4,328,250	4,342,447
Xplore, Inc.		
6.09% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/24/31	3,620,762	2,673,317

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 22.8% (continued)		
Communications - 0.9% (continued)		
Level 3 Financing, Inc.		
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/21/32	2,090,000	\$ 2,111,339
Xplore, Inc.		
9.59% (3 Month Term SOFR + 1.50%, Rate Floor: 6.09%) (in-kind rate was 3.50%) due 10/23/29 <sup>9</sup>	1,025,307	968,915
Total Communications		73,011,108
Energy - 0.3%		
BANGL LLC		
8.79% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29	13,547,730	13,581,599
Par Petroleum LLC		
8.01% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/28/30	8,883,524	8,766,972
Bip PipeCo Holdings LLC		
6.53% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/06/30	3,411,969	3,404,292
Venture Global Calcasieu Pass LLC		
7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	2,143,351	2,139,343
Total Energy		27,892,206
Basic Materials - 0.3%		
Discovery Purchaser Corp.		
8.02% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 10/04/29	6,331,631	6,317,765
Arsenal AIC Parent LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/18/30	6,030,866	6,017,296
Lummus Technology Holdings V LLC		
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 12/31/29	5,756,500	5,769,567
GrafTech Finance, Inc.		
10.32% (1 Month Term SOFR + 6.00%, Rate Floor: 8.00%) due 12/21/29	5,221,215	5,234,269
Eden S.A.S.		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/22/29	EUR 1,500,000	1,768,314
Ecovyst Catalyst Technology		
6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/12/31	390,000	387,005
Schur Flexibles GmbH		
7.88% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 <sup>†††</sup>	EUR 787,500	231,945
Total Basic Materials		25,726,161
Utilities - 0.1%		
Powergrid Services LLC		
due 03/31/32 <sup>†††</sup>	6,270,059	6,270,059
Total Senior Floating Rate Interests		1,914,288,078
(Cost \$1,882,834,768)		
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7%		
Collateralized Loan Obligations - 11.6%		
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 7.32% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 <sup>◇,4</sup>	35,000,000	35,051,765
2021-9A DR, 8.47% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 <sup>◇,4</sup>	7,750,000	7,711,291
2021-9A A2TR, 6.32% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>◇,4</sup>	2,950,000	2,960,296
FS Rialto		
2021-FL3 D, 6.93% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36 <sup>◇,4</sup>	36,500,000	36,282,971
2021-FL2 D, 7.23% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 <sup>◇,4</sup>	8,850,000	8,833,195
BXMT Ltd.		
2020-FL2 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38 <sup>◇,4</sup>	15,640,000	15,175,368
2020-FL2 D, 6.63% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 02/15/38 <sup>◇,4</sup>	8,000,000	7,604,328
2020-FL3 D, 7.73% (1 Month Term SOFR + 3.41%, Rate Floor: 3.41%) due 11/15/37 <sup>◇,4</sup>	7,350,000	7,022,706

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Palmer Square Loan Funding Ltd.		
2022-1A B, 6.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 <sup>0,4</sup>	26,200,000	\$ 26,258,059
2022-1A C, 6.86% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 <sup>0,4</sup>	3,400,000	3,407,026
LoanCore Issuer Ltd.		
2021-CRE6 D, 7.28% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 <sup>0,4</sup>	11,300,000	11,300,489
2021-CRE5 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 <sup>0,4</sup>	8,250,000	8,250,280
2022-CRE7 D, 7.40% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>0,4</sup>	6,400,000	6,357,482
2021-CRE5 C, 6.78% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/36 <sup>0,4</sup>	3,400,000	3,375,962
Fontainebleau Vegas		
9.96% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28 <sup>0,††</sup>	26,500,000	26,500,000
Cerberus Loan Funding XLVII LLC		
2024-3A C, 6.81% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 07/15/36 <sup>0,4</sup>	20,150,000	20,149,325
2024-3A D, 8.61% (3 Month Term SOFR + 4.35%, Rate Floor: 4.35%) due 07/15/36 <sup>0,4</sup>	3,900,000	3,898,980
Cerberus Loan Funding XLIV LLC		
2024-5A C, 8.46% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due 01/15/36 <sup>0,4</sup>	22,800,000	22,874,551
Cerberus Loan Funding XLII LLC		
2023-3A C, 8.41% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 <sup>0,4</sup>	21,550,000	21,618,650
FS Rialto Issuer LLC		
2024-FL9 C, 6.96% (1 Month Term SOFR + 2.64%, Rate Floor: 2.65%) due 10/19/39 <sup>0,4</sup>	10,450,000	10,357,737
2025-FL10 C, 6.52% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 08/19/42 <sup>0,4</sup>	9,800,000	9,609,863
2025-FL10 B, 6.22% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42 <sup>0,4</sup>	1,500,000	1,480,371
BCRED CLO LLC		
2025-1A C, 6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37 <sup>0,4</sup>	21,000,000	20,982,801
BSPDF Issuer Ltd.		
2021-FL1 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>0,4</sup>	19,975,000	19,586,181
BSPRT Issuer Ltd.		
2021-FL6 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 <sup>0,4</sup>	18,425,000	17,985,954
2021-FL7 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 12/15/38 <sup>0,4</sup>	1,600,000	1,593,131
Hlend CLO LLC		
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37 <sup>0,4</sup>	18,400,000	18,441,829
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 8.38% (3 Month Term SOFR + 4.11%, Rate Floor: 4.11%) due 08/26/33 <sup>0,4</sup>	18,100,000	18,085,678
Owl Rock CLO I LLC		
2024-1A C, 8.57% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/20/36 <sup>0,4</sup>	17,250,000	17,316,849
Cerberus Loan Funding XLV LLC		
2024-1A C, 7.41% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36 <sup>0,4</sup>	17,150,000	17,170,090

	Face Amount	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Voya CLO Ltd.		
2021-2A CR, 8.12% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due 06/07/30 <sup>0,4</sup>	16,500,000	\$ 16,683,005
2013-1A INC, due 10/15/30 <sup>4,10</sup>	28,970,307	383,051
RR 39 Ltd.		
2025-39A SUB, due 04/15/38 <sup>4,10</sup>	18,750,000	16,998,188
TRTX Issuer Ltd.		
2025-FL6 B, 6.36% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 09/18/42 <sup>0,4</sup>	17,100,000	16,868,828
Owl Rock CLO VIII LLC		
2025-8A CR, 6.68% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/24/37 <sup>0,4</sup>	16,000,000	15,992,859
Wonder Lake Park CLO Ltd.		
2025-1A SUB, due 07/24/38 <sup>4,10,11</sup>	18,203,000	15,472,550
STWD Ltd.		
2022-FL3 D, 7.05% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>0,4</sup>	11,900,000	11,475,782
2021-FL2 D, 7.23% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 <sup>0,4</sup>	3,750,000	3,688,848
Ares CLO Ltd.		
2025-77A SUB, due 07/15/39 <sup>†††,4,10,11</sup>	14,970,000	14,336,769
Carlyle Direct Lending CLO LLC		
2024-1A BR, 7.01% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/15/36 <sup>0,4</sup>	14,200,000	14,212,198
Golub Capital Partners CLO 16M-R3		
2025-16A CR3, 6.92% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 08/09/39 <sup>0,4</sup>	14,150,000	14,150,000
GoldenTree Loan Management US CLO 1 Ltd.		
2024-9A BR, 7.62% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 04/20/37 <sup>0,4</sup>	13,500,000	13,448,048
Ares Direct Lending CLO 2 LLC		
2024-2A D, 8.17% (3 Month Term SOFR + 3.90%, Rate Floor: 3.90%) due 10/20/36 <sup>0,4</sup>	13,050,000	13,071,837
Owl Rock CLO VII LLC		
2025-7A BR, 6.02% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/38 <sup>0,4</sup>	12,900,000	12,826,706
Cerberus Loan Funding XL LLC		
2023-1A C, 8.66% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 <sup>0,4</sup>	12,750,000	12,796,989
OWL Rock Clo XXI LLC		
2025-21A C, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 07/24/34 <sup>0,4</sup>	12,575,000	12,576,362
Owl Rock CLO IX LLC		
2024-9A CR, 6.63% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/22/37 <sup>0,4</sup>	12,550,000	12,548,884
HPS Private Credit CLO LLC		
2025-3A D, due 07/20/37 <sup>0,4</sup>	6,000,000	6,000,000
2025-3A C, due 07/20/37 <sup>0,4</sup>	5,900,000	5,900,000
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 7.23% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 <sup>0,4</sup>	11,500,000	11,617,918
Symphony CLO 48 Ltd.		
2025-48A SUB, due 04/20/38 <sup>4,10</sup>	12,800,000	11,295,712
Fortress Credit BSL XV Ltd.		
2024-2A CR, 6.87% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33 <sup>0,4</sup>	11,150,000	11,178,398
KREF Ltd.		
2021-FL2 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>0,4</sup>	11,000,000	10,964,411
Cerberus Loan Funding 50 LLC		
2025-1A C, due 07/15/37 <sup>0,4</sup>	10,800,000	10,800,000
Brant Point CLO Ltd.		
2025-7A SUB, due 07/25/38 <sup>4,10,11</sup>	12,454,500	10,786,842

	Face Amount <sup>~</sup>	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Octagon 74 Ltd.		
2025-2A SUB, due 04/22/38 <sup>4,10</sup>	12,750,000	\$ 10,272,675
Owl Rock CLO XVI LLC		
2024-16A C, 7.57% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36 <sup>0,4</sup>	10,150,000	10,167,023
Generate CLO 21 Ltd.		
2025-21A SUB, due 07/25/38 <sup>4,10,11</sup>	11,450,000	10,068,672
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 7.52% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33 <sup>0,4</sup>	9,900,000	9,911,349
Regatta 34 Funding Ltd.		
2025-3A SUB, due 07/20/38 <sup>4,10</sup>	9,560,000	9,560,000
Regatta 33 Funding Ltd.		
2025-2A SUB, due 07/25/38 <sup>4,10</sup>	9,420,000	9,371,138
BCC Middle Market CLO LLC		
2021-1A AIR, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>0,4</sup>	9,000,000	9,031,277
Cerberus Loan Funding XLVI, LP		
2024-2A C, 7.31% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36 <sup>0,4</sup>	8,000,000	8,007,798
2024-2A D, 9.21% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36 <sup>0,4</sup>	1,000,000	1,000,948
OCP CLO Ltd.		
2024-38A SUB, due 01/21/38 <sup>4,10</sup>	8,250,000	6,927,525
2025-23A ER, 9.13% (3 Month Term SOFR + 4.85%, Rate Floor: 4.85%) due 01/17/37 <sup>0,4</sup>	1,750,000	1,751,082
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A E, 8.88% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/38 <sup>0,4</sup>	8,650,000	8,615,053
BSPRT Issuer LLC		
2024-FL11 C, 6.96% (1 Month Term SOFR + 2.64%, Rate Floor: 2.64%) due 07/15/39 <sup>0,4</sup>	7,825,000	7,765,589
Ballyrock CLO 14 Ltd.		
2021-14A SUB, due 07/20/37 <sup>4,10</sup>	9,750,000	7,485,660
AGL CLO 35 Ltd.		
2024-35A SUB, due 01/21/38 <sup>4,10</sup>	7,750,000	6,949,115
2024-35A E, 9.42% (3 Month Term SOFR + 5.15%, Rate Floor: 5.15%) due 01/21/38 <sup>0,4</sup>	300,000	301,728
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 7.53% (1 Month Term SOFR + 3.21%, Rate Floor: 2.60%) due 12/18/37 <sup>0,4</sup>	7,350,000	7,166,250
Dryden 37 Senior Loan Fund		
2017-37A BR, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31 <sup>0,4</sup>	3,494,745	3,495,737
2017-37A CR, 7.77% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31 <sup>0,4</sup>	3,166,667	3,187,250
2015-37A SUB, due 01/15/31 <sup>4,10</sup>	2,838,588	14,827
Madison Park Funding LVIII Ltd.		
2024-58A D, 7.93% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due 04/25/37 <sup>0,4</sup>	6,600,000	6,597,188
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 7.32% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 <sup>0,4</sup>	5,900,000	5,906,189
Neuberger Berman CLO 32R Ltd.		
2025-32RA C, due 07/20/39 <sup>0,4</sup>	5,800,000	5,800,000
LoanCore		
2025-CRE8 C, 6.46% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/17/42 <sup>0,4</sup>	5,750,000	5,690,726
Madison Park Funding LXXI Ltd.		
2025-71A E, 9.02% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/23/38 <sup>0,4</sup>	5,500,000	5,495,681



	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Cerberus Loan Funding XLVIII LLC		
2024-4A D, 8.11% (3 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due 10/15/36 <sup>0,4</sup>	5,350,000	\$ 5,344,494
AREIT Ltd.		
2025-CRE10 B, 6.16% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 01/17/30 <sup>0,4</sup>	5,200,000	5,162,983
Cerberus Loan Funding XXXV, LP		
2021-5A C, 7.12% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 <sup>0,4</sup>	5,150,000	5,158,950
Hamlin Park CLO Ltd.		
2024-1A SUB, due 10/20/37 <sup>4,10</sup>	5,550,000	4,990,893
MidOcean Credit CLO VII		
2020-7A CR, 6.72% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due 07/15/29 <sup>0,4</sup>	4,796,806	4,796,806
Neuberger Berman Loan Advisers CLO 60 Ltd.		
2025-60A SUB, due 04/22/39 <sup>4,10</sup>	4,650,000	4,103,520
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 7.27% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due 04/16/33 <sup>0,4</sup>	4,050,000	4,086,004
Elmwood CLO VI Ltd.		
2024-3A ERR, 10.17% (3 Month Term SOFR + 5.90%, Rate Floor: 5.90%) due 07/18/37 <sup>0,4</sup>	4,000,000	4,004,618
Neuberger Berman Loan Advisers CLO 57 Ltd.		
2024-57A SUB, due 10/24/38 <sup>4,10</sup>	4,250,000	3,749,223
Elmwood CLO XI Ltd.		
2025-4A ER, 9.02% (3 Month Term SOFR + 4.70%, Rate Floor: 4.70%) due 01/20/38 <sup>0,4</sup>	3,750,000	3,743,903
Neuberger Berman Loan Advisers CLO 38 Ltd.		
2025-38A ER2, 8.87% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/36 <sup>0,4</sup>	3,500,000	3,453,556
Wellfleet CLO Ltd.		
2021-3A C, 6.77% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 01/15/35 <sup>0,4</sup>	3,400,000	3,412,100
PFP Ltd.		
2024-11 B, 6.80% (1 Month Term SOFR + 2.49%, Rate Floor: 2.49%) due 09/17/39 <sup>0,4</sup>	2,239,942	2,229,616
2025-12 B, 6.36% (1 Month Term SOFR + 2.04%, Rate Floor: 2.04%) due 12/18/42 <sup>0,4</sup>	1,000,000	997,936
Ballyrock CLO 1 Ltd.		
2021-1A DR, 11.27% (3 Month Term SOFR + 7.01%, Rate Floor: 6.75%) due 07/15/32 <sup>0,4</sup>	3,150,000	3,152,313
Bayard Park CLO Ltd.		
2025-1A SUB, due 07/24/38 <sup>4,10</sup>	3,600,000	2,914,358
HGI CRE CLO Ltd.		
2021-FL2 D, 6.58% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 09/17/36 <sup>0,4</sup>	1,600,000	1,595,670
2021-FL2 E, 6.88% (1 Month Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 <sup>0,4</sup>	1,200,000	1,187,351
Ares Direct Lending CLO 1 LLC		
2024-1A B, 6.48% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>0,4</sup>	2,750,000	2,758,704
Acrec LLC		
2025-FL3 C, 6.61% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 08/18/42 <sup>0,4</sup>	2,675,000	2,640,665
BDS Ltd.		
2021-FL9 E, 7.03% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 11/16/38 <sup>0,4</sup>	2,700,000	2,597,435
OHA Credit Partners VII Ltd.		
2025-7A ER4, 8.82% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/20/38 <sup>0,4</sup>	2,250,000	2,217,386
Madison Park Funding LXV Ltd.		
2025-65A C, due 07/16/38 <sup>0,4</sup>	2,150,000	2,150,000

	Face Amount	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Greystone CRE Notes 2025-FL4 LLC		
2025-FL4 AS, 6.45% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43 <sup>0,4</sup>	2,050,000	\$ 2,062,090
Carlyle US CLO Ltd.		
2021-2A DR, 11.24% (3 Month Term SOFR + 6.96%, Rate Floor: 6.70%) due 01/25/35 <sup>0,4</sup>	1,935,580	1,940,428
BNPP IP CLO Ltd.		
2014-2A E, 9.79% (3 Month Term SOFR + 5.51%, Rate Floor: 0.00%) due 10/30/25 <sup>0,4</sup>	5,731,987	1,521,843
Sound Point CLO Ltd.		
2025-1RA C, 6.42% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38 <sup>0,4</sup>	1,200,000	1,205,589
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>4,10</sup>	6,400,000	995,013
2013-3X SUB, due 10/15/30 <sup>10</sup>	4,938,326	20,441
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 <sup>4,10</sup>	7,895,000	1,014,089
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>4,10</sup>	19,435,737	696,223
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 <sup>4,10</sup>	1,500,000	610,499
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 <sup>4,10</sup>	5,650,000	534,953
BSPDF Issuer LLC		
2025-FL2 AS, 6.25% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42 <sup>0,4</sup>	500,000	501,085
KREF Funding V LLC		
6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 06/25/26 <sup>0,†††</sup>	499,622	497,655
0.15% due 06/25/26 <sup>†††,12</sup>	1,388,896	1
Wind River CLO Ltd.		
2018-1A ARR, 5.58% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 <sup>0,4</sup>	145,390	145,385
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 <sup>4,10</sup>	11,700,000	67,851
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>4,10</sup>	18,918,010	38,786
Dryden Senior Loan Fund		
2015-37X, due 01/15/31 <sup>10</sup>	1,897,598	9,912
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 <sup>4,10</sup>	13,790,000	1,379
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 <sup>4,10</sup>	11,900,000	1,190
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 <sup>3,10</sup>	8,150,000	815
Marathon CLO V Ltd.		
2013-5A SUB, due 11/21/27 <sup>4,10</sup>	5,500,000	550
Total Collateralized Loan Obligations		972,172,134
Financial - 3.0%		
Dogwood State Bank		
6.45% due 06/24/32	40,100,000	40,100,000
Thunderbird A		
5.50% due 03/01/37 <sup>†††</sup>	34,800,000	31,942,730
Lightning A		
5.50% due 03/01/37 <sup>†††</sup>	34,800,000	31,942,730
HarbourVest Structured Solutions IV Holdings, LP		
7.35% (3 Month Term SOFR + 3.05%, Rate Floor: 0.00%) due 09/15/26 <sup>0,†††</sup>	14,345,032	14,309,136
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 9,403,421	10,968,088
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	21,305,786	19,548,180
Metis Issuer, LLC		
6.89% due 05/15/55 <sup>†††</sup>	17,900,000	17,838,566
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45 <sup>†††</sup>	17,000,000	17,430,664
Ceamer Finance LLC		
6.92% due 11/15/37 <sup>†††</sup>	8,420,102	8,602,311
6.79% due 11/15/39 <sup>†††</sup>	6,273,915	6,363,388
3.69% due 03/24/31 <sup>†††</sup>	2,499,286	2,401,681
Project Onyx I		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>0,†††</sup>	13,161,708	13,142,540

	Face Amount		Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)			
Financial - 3.0% (continued)			
Bib Merchant Voucher Receivables Ltd.			
4.18% due 04/07/28 <sup>†††</sup>	7,576,411	\$	7,544,154
Lightning B			
7.50% due 03/01/37 <sup>†††</sup>	7,000,000		6,444,378
Thunderbird B			
7.50% due 03/01/37 <sup>†††</sup>	7,000,000		6,444,378
Nassau LLC			
2019-1, 3.98% due 08/15/34 <sup>3</sup>	6,286,501		5,863,631
Project Onyx II			
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>0,†††</sup>	3,647,175		3,634,338
Akso Health Group			
7.27% due 12/31/44 <sup>†††</sup>	2,500,000		2,534,818
Total Financial			247,055,711
Transport-Aircraft - 2.5%			
AASET Trust			
2024-1A, 6.26% due 05/16/49 <sup>4</sup>	13,565,324		13,923,818
2021-1A, 2.95% due 11/16/41 <sup>4</sup>	10,681,866		10,149,957
2021-2A, 3.54% due 01/15/47 <sup>4</sup>	10,650,261		9,884,044
2020-1A, 3.35% due 01/16/40 <sup>4</sup>	2,437,848		2,367,512
2020-1A, 4.34% due 01/16/40 <sup>4</sup>	1,754,024		1,661,602
2019-2, 3.38% due 10/16/39 <sup>4</sup>	765,226		760,352
Slam Ltd.			
2025-1A, 5.81% due 05/15/50 <sup>4</sup>	8,900,000		9,050,042
2024-1A, 5.34% due 09/15/49 <sup>4</sup>	8,477,449		8,454,779
2021-1A, 3.42% due 06/15/46 <sup>4</sup>	2,700,000		2,511,502
KDAC Aviation Finance Ltd.			
2017-1A, 4.21% due 12/15/42 <sup>4</sup>	15,465,941		15,045,577
Navigator Aviation Ltd.			
2024-1, 6.09% due 08/15/49 <sup>4</sup>	14,107,143		13,959,352
AASET Ltd.			
2024-2A, 5.93% due 09/16/49 <sup>4</sup>	13,704,140		13,916,022
GAIA Aviation Ltd.			
2019-1, 3.97% due 12/15/44 <sup>4,13</sup>	9,788,444		9,449,078
2019-1, 5.19% due 12/15/44 <sup>4,13</sup>	4,716,821		4,273,697
Sprite Ltd.			
2021-1, 3.75% due 11/15/46 <sup>4</sup>	9,295,242		8,982,273
Castlelake Aircraft Structured Trust			
2025-1A, 5.78% due 02/15/50 <sup>4</sup>	8,420,392		8,537,784
2021-1A, 3.47% due 01/15/46 <sup>4</sup>	189,558		186,754
2021-1A, 6.66% due 01/15/46 <sup>4</sup>	85,973		85,959
AASET MT-1 Ltd.			
2025-2A, 5.52% due 02/16/50 <sup>4</sup>	8,450,000		8,531,238
JOL Air Ltd.			
2019-1, 3.97% due 04/15/44 <sup>4</sup>	7,824,864		7,746,780
AASET			
2025-1A, 5.94% due 02/16/50 <sup>4</sup>	7,560,181		7,697,773
Lunar Structured Aircraft Portfolio Notes			
2021-1, 3.43% due 10/15/46 <sup>4</sup>	8,114,273		7,581,548
Castlelake Aircraft Securitization Trust			
2019-1A, 3.97% due 04/15/39 <sup>4</sup>	3,513,799		3,329,377
2018-1, 4.13% due 06/15/43 <sup>4</sup>	3,267,329		3,176,151
Navigator Aircraft ABS Ltd.			
2021-1, 3.57% due 11/15/46 <sup>4</sup>	6,243,011		5,815,876
Labrador Aviation Finance Ltd.			
2016-1A, 4.30% due 01/15/42 <sup>4</sup>	5,785,712		5,626,480
Sapphire Aviation Finance II Ltd.			
2020-1A, 4.34% due 03/15/40 <sup>4</sup>	5,070,913		4,640,037
2020-1A, 3.23% due 03/15/40 <sup>4</sup>	381,660		364,508
MACH I Cayman Ltd.			
2019-1, 3.47% due 10/15/39 <sup>4</sup>	4,946,425		4,812,823
Falcon Aerospace Ltd.			
2019-1, 3.60% due 09/15/39 <sup>4</sup>	2,281,564		2,238,811
2017-1, 4.58% due 02/15/42 <sup>4</sup>	1,595,452		1,573,126
2017-1, 6.30% due 02/15/42 <sup>4</sup>	922,604		904,229
Project Silver			
2019-1, 3.97% due 07/15/44 <sup>4</sup>	4,847,792		4,678,647
WAVE LLC			
2019-1, 3.60% due 09/15/44 <sup>4</sup>	4,589,334		4,400,254
MAPS Trust			
2021-1A, 2.52% due 06/15/46 <sup>4</sup>	1,640,847		1,545,824

	Face Amount~		Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)			
Transport-Aircraft - 2.5% (continued)			
MAPS Ltd.			
2018-1A, 4.21% due 05/15/43 <sup>4</sup>	926,665	\$	924,823
Next10, Inc.			
6.73% due 12/15/30 <sup>†††</sup>	779,970		795,683
Sapphire Aviation Finance I Ltd.			
2018-1A, 4.25% due 03/15/40 <sup>4</sup>	560,771		560,564
Total Transport-Aircraft			210,144,656
Infrastructure - 1.6%			
VB-S1 Issuer LLC - VBTEL			
2022-1A, 5.27% due 02/15/52 <sup>4</sup>	39,650,000		37,550,362
2024-1A, 8.87% due 05/15/54 <sup>4</sup>	5,950,000		6,198,370
Hotwire Funding LLC			
2023-1A, 8.84% due 05/20/53 <sup>4</sup>	20,000,000		20,625,840
2021-1, 4.46% due 11/20/51 <sup>4</sup>	11,750,000		11,456,604
2024-1A, 9.19% due 06/20/54 <sup>4</sup>	7,250,000		7,618,475
Switch ABS Issuer LLC			
2024-2A, 5.44% due 06/25/54 <sup>4</sup>	17,550,000		17,680,660
2025-1A, 5.04% due 03/25/55 <sup>4</sup>	11,550,000		11,393,182
Vault DI Issuer LLC			
2021-1A, 2.80% due 07/15/46 <sup>4</sup>	7,150,000		6,913,931
Blue Stream Issuer LLC			
2023-1A, 6.90% due 05/20/53 <sup>4</sup>	3,400,000		3,465,725
2024-1A, 6.04% due 11/20/54 <sup>4</sup>	1,850,000		1,878,117
Aligned Data Centers Issuer LLC			
2021-1A, 2.48% due 08/15/46 <sup>4</sup>	4,925,000		4,727,312
ALLO Issuer LLC			
2025-1A, 6.16% due 04/20/55 <sup>4</sup>	2,100,000		2,162,665
QTS Issuer ABS I LLC			
2025-1A, 5.44% due 05/25/55 <sup>4</sup>	1,650,000		1,672,069
Total Infrastructure			133,343,312
Net Lease - 0.5%			
CARS-DB4, LP			
2020-1A, 4.95% due 02/15/50 <sup>4</sup>	27,799,000		25,101,994
CARS-DB7, LP			
2023-1A, 6.50% due 09/15/53 <sup>4</sup>	11,074,000		11,192,411
SVC ABS LLC			
2023-1A, 5.55% due 02/20/53 <sup>4</sup>	5,915,292		5,792,505
Total Net Lease			42,086,910
Insurance - 0.5%			
Obra Longevity			
8.48% due 06/30/39 <sup>†††</sup>	34,300,000		35,869,227
CHEST			
7.13% due 03/23/43 <sup>†††</sup>	5,400,000		5,625,825
Total Insurance			41,495,052
Whole Business - 0.5%			
Subway Funding LLC			
2024-1A, 6.51% due 07/30/54 <sup>4</sup>	17,661,250		18,099,348
2024-3A, 5.91% due 07/30/54 <sup>4</sup>	9,004,750		8,906,990
Five Guys Holdings, Inc.			
2023-1A, 7.55% due 01/26/54 <sup>4</sup>	9,303,250		9,613,431
Taco Bell Funding LLC			
2016-1A, 4.97% due 05/25/46 <sup>4</sup>	2,648,438		2,648,396
Wendy's Funding LLC			
2018-1A, 3.88% due 03/15/48 <sup>4</sup>	129,470		126,304
Total Whole Business			39,394,469
Single Family Residence - 0.4%			
FirstKey Homes Trust			
2020-SFR2, 4.00% due 10/19/37 <sup>4</sup>	13,550,000		13,423,765
2020-SFR2, 4.50% due 10/19/37 <sup>4</sup>	13,250,000		13,138,818
2020-SFR2, 3.37% due 10/19/37 <sup>4</sup>	8,550,000		8,458,642
Total Single Family Residence			35,021,225
Asset-Backed Securities - 0.1%			
SSI Issuer LLC			
2025-1, 6.15% due 07/25/65 <sup>4</sup>	4,150,000		4,154,158
Collateralized Debt Obligations - 0.0%			
Anchorage Credit Funding 4 Ltd.			
2021-4A CR, 3.52% due 04/27/39 <sup>4</sup>	4,250,000		3,962,088
Unsecured Consumer Loans - 0.0%			
Regional Management Issuance Trust			
2025-1, 5.73% due 04/17/34 <sup>4</sup>	1,600,000		1,617,547
Total Asset-Backed Securities			1,730,447,262
(Cost \$1,745,094,843)			

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2%		
Government Agency - 9.9%		
Uniform MBS 30 Year		
due 09/01/25 <sup>11</sup>	147,311,131	\$ 144,286,981
due 09/01/25 <sup>11</sup>	79,350,000	83,203,633
due 09/01/25 <sup>11</sup>	76,900,000	76,828,867
due 09/01/25 <sup>11</sup>	66,960,000	55,546,467
due 08/01/25 <sup>11</sup>	33,463,869	32,792,584
Uniform MBS 15 Year		
due 09/01/25 <sup>11</sup>	160,110,000	161,157,760
Freddie Mac		
5.50% due 02/01/53	49,172,589	49,485,573
5.50% due 03/01/55	30,753,517	30,835,368
5.00% due 06/01/53	25,514,782	25,153,637
5.00% due 02/01/53	22,358,344	22,038,784
5.00% due 03/01/53	17,669,591	17,360,939
Fannie Mae		
5.50% due 05/01/55	69,647,549	69,832,989
5.00% due 05/01/53	32,676,137	32,131,239
5.00% due 08/01/53	20,476,501	20,157,002
5.00% due 06/01/53	7,140,515	7,026,978
Total Government Agency		827,838,801
Residential Mortgage-Backed Securities - 6.6%		
GCAT Trust		
2025-NQM3, 5.96% due 05/25/70 <sup>4,13</sup>	21,157,000	21,274,210
2025-NQM1, 5.83% due 11/25/69 <sup>4,13</sup>	11,282,398	11,307,757
2022-NQM5, 5.71% due 08/25/67 <sup>4,13</sup>	7,632,888	7,601,115
2023-NQM2, 6.60% due 11/25/67 <sup>4,13</sup>	2,376,530	2,374,442
OBX Trust		
2024-NQM5, 6.51% due 01/25/64 <sup>4</sup>	12,495,000	12,589,737
2024-NQM6, 6.92% (WAC) due 02/25/64 <sup>0,4</sup>	6,901,000	7,006,359
2022-NQM9, 6.45% due 09/25/62 <sup>4,13</sup>	5,926,179	5,917,027
2024-NQM4, 6.62% (WAC) due 01/25/64 <sup>0,4</sup>	5,250,000	5,288,284
2023-NQM2, 6.80% due 01/25/62 <sup>4,13</sup>	4,963,804	4,973,335
2022-NQM8, 6.10% due 09/25/62 <sup>4,13</sup>	3,529,341	3,517,887
Mill City Securities Ltd.		
2024-RS1, 4.00% due 11/01/69 <sup>4,13</sup>	23,164,000	20,801,272
2024-RS2, 3.00% due 08/01/69 <sup>4,13</sup>	7,905,204	7,328,124
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/36 <sup>0</sup>	19,465,516	10,077,224
2006-WMC3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>0</sup>	7,546,250	5,646,715
2006-HE3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 <sup>0</sup>	4,484,241	4,094,931
2006-WMC4, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 12/25/36 <sup>0</sup>	6,700,202	3,467,191
2006-WMC4, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 12/25/36 <sup>0</sup>	2,833,080	1,464,409
PRPM LLC		
2025-2, 6.47% due 05/25/30 <sup>4,13</sup>	16,777,868	16,758,946
2024-4, 6.41% due 08/25/29 <sup>4,13</sup>	7,111,702	7,129,546
2025-RCF3, due 07/25/55 <sup>4,11</sup>	200,000	195,989
Verus Securitization Trust		
2025-2, 5.66% due 03/25/70 <sup>4,13</sup>	19,008,411	19,033,039
2022-8, 6.13% due 09/25/67 <sup>4,13</sup>	3,853,184	3,845,227
FIGRE Trust		
2024-HE5, 5.70% (WAC) due 10/25/54 <sup>0,4</sup>	6,782,581	6,802,306
2024-HE6, 5.97% (WAC) due 12/25/54 <sup>0,4</sup>	4,059,348	4,090,606
2025-HE1, 6.03% (WAC) due 01/25/55 <sup>0,4</sup>	3,468,150	3,495,058
2024-HE4, 5.25% (WAC) due 09/25/54 <sup>0,4</sup>	3,184,774	3,184,603
2024-HE4, 5.30% (WAC) due 09/25/54 <sup>0,4</sup>	2,739,681	2,729,134
2025-PF1, 6.11% (WAC) due 06/25/55 <sup>0,4</sup>	1,146,581	1,155,803
2025-PF1, 5.91% (WAC) due 06/25/55 <sup>0,4</sup>	716,613	723,076
Ameriquest Mortgage Securities Trust		
2006-M3, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 <sup>0</sup>	17,672,768	9,707,500
2006-M3, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 <sup>0</sup>	30,230,816	8,801,025
2006-M3, 4.53% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 <sup>0</sup>	12,567,508	3,658,919

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued)		
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due 04/25/37 <sup>◊</sup>	22,288,072	\$ 8,101,703
2007-HE2, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 <sup>◊</sup>	16,983,314	6,169,605
2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	5,707,017	4,265,836
2007-HE4, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 <sup>◊</sup>	1,810,067	1,044,254
Long Beach Mortgage Loan Trust		
2006-6, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	13,161,391	5,189,155
2006-8, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	15,549,351	4,110,236
2006-1, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36 <sup>◊</sup>	3,435,339	2,954,622
2006-4, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36 <sup>◊</sup>	9,508,448	2,754,361
2006-6, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	4,098,298	1,610,425
2006-8, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	4,213,582	1,108,403
2006-6, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36 <sup>◊</sup>	2,372,418	929,929
RALI Series Trust		
2006-QO6, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	30,674,404	6,569,249
2007-QO2, 4.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 <sup>◊</sup>	12,616,049	3,820,628
2006-QO8, 4.83% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46 <sup>◊</sup>	2,394,051	2,298,821
2006-QO6, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46 <sup>◊</sup>	7,981,062	1,749,984
2006-QO6, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46 <sup>◊</sup>	5,035,370	1,119,504
2006-QO2, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 <sup>◊</sup>	5,947,913	1,017,335
2006-QO2, 5.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>◊</sup>	3,182,638	545,718
2006-QO2, 4.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	213,333	35,958
Top Pressure Recovery Turbines		
2024-AE, 7.51% due 11/01/69	15,830,567	15,862,228
PRPM 2025-3		
2025-3, 6.26% due 05/25/30 <sup>4,13</sup>	14,491,453	14,572,230
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 4.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36 <sup>◊</sup>	17,822,579	7,718,740
2007-HE2, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37 <sup>◊</sup>	7,188,400	3,286,881
2006-HE6, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 <sup>◊</sup>	4,110,963	1,401,053
2007-HE4, 4.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37 <sup>◊</sup>	3,582,762	1,126,843
2006-HE4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	2,096,007	1,034,983
COLT Mortgage Loan Trust		
2025-3, 5.71% due 03/25/70 <sup>4,13</sup>	14,233,483	14,240,463

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued)		
American Home Mortgage Assets Trust		
2006-6, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46 <sup>◊</sup>	6,241,579	\$ 5,332,153
2006-1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46 <sup>◊</sup>	5,164,729	4,694,448
2006-3, 5.34% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>◊</sup>	4,531,061	2,939,518
LSTAR Securities Investment Ltd.		
2024-1, 7.41% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 <sup>◊,4</sup>	12,576,685	12,596,261
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 <sup>◊</sup>	8,605,040	7,425,307
2022-A, 6.17% due 09/25/62 <sup>4,13</sup>	5,128,800	5,124,571
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 11/25/36 <sup>◊</sup>	20,508,014	6,538,582
2006-2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36 <sup>◊</sup>	18,033,838	5,749,714
New Residential Mortgage Loan Trust		
2025-NQM3, 5.99% due 05/25/65 <sup>4</sup>	11,655,966	11,724,783
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 <sup>4</sup>	11,268,616	11,216,898
Carrington Mortgage Loan Trust Series		
2005-NC3, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35 <sup>◊</sup>	11,000,000	10,150,474
GSAMP Trust		
2007-NC1, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 <sup>◊</sup>	16,503,903	8,708,915
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊,4</sup>	8,650,000	8,238,353
Finance of America HECM Buyout		
2024-HB1, 6.00% (WAC) due 10/01/34 <sup>◊,4</sup>	8,000,000	7,998,888
Master Asset-Backed Securities Trust		
2006-WMC3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 <sup>◊</sup>	9,588,905	3,227,446
2006-HE3, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36 <sup>◊</sup>	8,869,348	2,576,920
2006-HE3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	7,457,004	2,166,638
IXIS Real Estate Capital Trust		
2007-HE1, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 <sup>◊</sup>	22,624,955	4,636,346
2007-HE1, 4.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 <sup>◊</sup>	16,029,462	3,284,624
GSAA Home Equity Trust		
2006-3, 5.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 <sup>◊</sup>	9,222,519	4,458,653
2006-9, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 <sup>◊</sup>	6,827,823	1,724,967
2007-7, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 <sup>◊</sup>	185,737	178,075
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55 <sup>4,13</sup>	6,067,502	6,095,029
Legacy Mortgage Asset Trust		
2021-GS2, 5.75% due 04/25/61 <sup>4</sup>	6,092,776	6,091,361
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65 <sup>4</sup>	5,910,700	5,911,984
CIM TRUST		
2025-R1, 5.00% due 02/25/99 <sup>4,13</sup>	5,868,279	5,801,452

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued)		
Argent Securities Trust		
2006-W5, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	7,937,678	\$ 5,208,734
First NLC Trust		
2007-1, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/37 <sup>◊,4</sup>	5,901,348	2,928,624
2007-1, 4.50% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>◊,4</sup>	4,475,181	2,220,978
Alternative Loan Trust		
2007-OA7, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	5,412,598	4,973,959
Home Equity Loan Trust		
2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 <sup>◊</sup>	5,121,537	4,927,994
Lehman XS Trust Series		
2006-18N, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36 <sup>◊</sup>	2,872,262	2,785,019
2006-10N, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>◊</sup>	1,932,285	1,853,504
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>◊</sup>	6,531,027	1,826,005
2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>◊</sup>	4,727,528	1,321,714
2007-HE2, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 <sup>◊</sup>	3,758,870	1,050,980
2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>◊</sup>	1,529,618	427,589
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>◊</sup>	6,675,509	3,012,490
2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	2,535,108	1,462,286
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>◊</sup>	10,031,199	4,020,377
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>◊,4</sup>	3,726,579	3,828,649
HSI Asset Securitization Corporation Trust		
2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>◊</sup>	5,332,031	3,801,308
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55 <sup>◊,4</sup>	3,479,632	3,515,505
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	3,269,505	2,736,949
First Franklin Mortgage Loan Trust		
2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>◊</sup>	6,778,325	2,733,235
HOMES Trust		
2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup>	1,850,000	1,845,615
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	7,479,399	1,652,442



	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued)		
Alliance Bancorp Trust		
2007-OA1, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 <sup>◊</sup>	1,635,508	\$ 1,456,804
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40 <sup>†††,4</sup>	1,000,000	1,003,461
Towd Point Mortgage Trust		
2025-1, 4.75% (WAC) due 06/25/65 <sup>◊,4</sup>	1,000,000	993,330
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.86% (WAC) due 05/25/70 <sup>◊,4</sup>	887,947	892,086
Nomura Resecuritization Trust		
2015-4R, 6.24% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>◊,4</sup>	607,265	591,049
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.74% due 06/26/36 <sup>4</sup>	352,285	340,313
Total Residential Mortgage-Backed Securities		558,683,302
Commercial Mortgage-Backed Securities - 1.4%		
BX Trust		
2024-VLT4, 6.75% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 07/15/29 <sup>◊,4</sup>	20,650,000	20,546,750
2023-DELC, 7.65% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 <sup>◊,4</sup>	10,650,000	10,729,875
BX Commercial Mortgage Trust		
2021-VOLT, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 <sup>◊,4</sup>	20,006,301	19,912,521
2024-AIRC, 6.90% (1 Month Term SOFR + 2.59%, Rate Floor: 2.59%) due 08/15/39 <sup>◊,4</sup>	6,309,677	6,332,440
BXHPP Trust		
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 <sup>◊,4</sup>	21,644,000	19,446,283
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 2.64%) due 06/15/38 <sup>◊,4</sup>	15,000,000	12,708,750
SMRT		
2022-MINI, 6.26% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>◊,4</sup>	10,000,000	9,862,500
GS Mortgage Securities Corporation Trust		
2020-DUNE, 7.08% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due 12/15/36 <sup>◊,4</sup>	6,779,433	6,530,890
2020-DUNE, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 <sup>◊,4</sup>	2,539,978	2,472,944
MHP		
2022-MHIL, 6.92% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/39 <sup>◊,4</sup>	7,200,000	7,186,500
Total Commercial Mortgage-Backed Securities		115,729,453
Military Housing - 0.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52 <sup>◊,3,12</sup>	153,822,449	8,795,383
2015-R1, 0.70% (WAC) due 11/25/52 <sup>◊,3,12</sup>	145,626,340	6,864,782
2015-R1, 0.70% (WAC) due 11/25/55 <sup>◊,12</sup>	61,754,668	3,467,790
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>†††,4</sup>	5,349,271	5,073,025
Total Military Housing		24,200,980
Total Collateralized Mortgage Obligations		
(Cost \$1,666,433,430)		1,526,452,536
U.S. GOVERNMENT SECURITIES <sup>††</sup> - 5.4%		
U.S. Treasury Notes		
4.25% due 03/15/27 <sup>14,17</sup>	360,000,000	362,728,123
4.00% due 03/31/30	31,450,000	31,742,387
4.25% due 05/15/35	25,510,000	25,549,859
4.63% due 02/15/35 <sup>14</sup>	17,380,000	17,931,272
U.S. Treasury Bonds		
4.75% due 05/15/55 <sup>14</sup>	14,000,000	13,919,063
Total U.S. Government Securities		451,870,704
(Cost \$446,656,913)		

	Face Amount		Value
FEDERAL AGENCY DISCOUNT NOTES <sup>††</sup> - 0.6%			
Federal Home Loan Bank			
4.10% due 07/01/25 <sup>15</sup>	48,500,000	\$	48,500,000
Total Federal Agency Discount Notes			
(Cost \$48,500,000)			48,500,000
CONVERTIBLE BONDS <sup>††</sup> - 0.3%			
Consumer, Non-cyclical - 0.2%			
Block, Inc.			
due 05/01/26 <sup>16</sup>	21,951,000		20,952,229
Communications - 0.1%			
Cable One, Inc.			
due 03/15/26 <sup>16</sup>	5,750,000		5,440,075
Total Convertible Bonds			
(Cost \$26,498,022)			26,392,304
SENIOR FIXED RATE INTERESTS <sup>††</sup> - 0.0%			
Industrial - 0.0%			
Schur Flexibles GmbH			
8.10% due 09/30/26	EUR	438,970	435,282
11.73% due 09/30/26	EUR	298,316	295,810
3.88% due 09/30/26	EUR	297,969	295,466
11.73% due 09/30/26		2,901	2,442
Total Industrial			1,029,000
Total Senior Fixed Rate Interests			
(Cost \$1,075,066)			1,029,000
REPURCHASE AGREEMENTS <sup>††,18</sup> - 1.2%			
BofA Securities, Inc.			
issued 06/30/25 at 4.37%			
due 07/01/25	43,716,781		43,716,781
BNP Paribas			
issued 06/30/25 at 4.37%			
due 07/01/25	27,322,988		27,322,988
J.P. Morgan Securities LLC			
issued 06/30/25 at 4.37%			
due 07/01/25	27,322,988		27,322,988
Bank of Montreal			
issued 06/30/25 at 4.34%			
due 07/01/25	5,464,598		5,464,598
Total Repurchase Agreements			
(Cost \$103,827,355)			103,827,355

	Contracts/Notional Value		Value
OTC OPTIONS PURCHASED <sup>††</sup> - 0.1%			
Call Options on:			
Equity Options			
UBS AG CBOE Volatility Index Expiring August 2025 with strike price of \$28.00 (Notional Value \$21,603,449)	12,913	\$	1,452,712
Goldman Sachs International CBOE Volatility Index Expiring July 2025 with strike price of \$25.00 (Notional Value \$36,946,532)	22,084		993,780
Total Equity Options			2,446,492
Put Options on:			
Foreign Exchange Options			
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	41,538,000	777,127
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.73	USD	20,955,000	683,992
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	USD	8,257,000	692,671
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.64	USD	16,764,000	547,194
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	12,461,000	233,131
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.63	USD	3,701,000	120,804
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	3,798,000	71,056
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$95,578,388)	EUR	81,423,000	15,412
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$95,578,389)	EUR	81,423,000	15,412
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$66,903,581)	EUR	56,995,000	10,967
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$31,576,565)	EUR	26,900,000	5,176
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$28,672,460)	EUR	24,426,000	4,700
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$5,200,155)	EUR	4,430,000	853
Total Foreign Exchange Options			3,178,495
Total OTC Options Purchased			
(Cost \$13,196,787)			5,624,987

	Contracts/Notional Value			Value
OTC INTEREST RATE SWAPTIONS PURCHASED <sup>††,20</sup> - 0.1%				
Call Swaptions on:				
Interest Rate Swaptions				
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	263,880,000	\$	4,709,140
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	131,940,000		2,354,570
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	131,940,000		2,354,569
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value \$219,118,965)	GBP	159,900,000		1,597,788
Total Interest Rate Swaptions				11,016,067
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 5.50% (Notional Value \$219,118,965)	GBP	159,900,000		73,420
Total Interest Rate Swaptions				73,420
Total OTC Interest Rate Swaptions Purchased (Cost \$7,756,738)				11,089,487
Total Investments - 109.1% (Cost \$9,351,255,962)				\$ 9,142,165,366
OTC OPTIONS WRITTEN <sup>††</sup> - (0.0)%				
Call Options on:				
Equity Options				
Goldman Sachs International CBOE Volatility Index Expiring July 2025 with strike price of \$30.00 (Notional Value \$36,946,532)		22,084		(695,646)
UBS AG CBOE Volatility Index Expiring August 2025 with strike price of \$40.00 (Notional Value \$21,603,449)		12,913		(729,585)
Total Equity Options				(1,425,231)
Put Options on:				
Foreign Exchange Options				
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	3,798,000		(17,248)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	12,461,000		(56,591)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	41,538,000		(188,642)
Total Foreign Exchange Options				(262,481)
Total OTC Options Written (Premiums received \$4,195,276)				(1,687,712)

	Contracts/Notional Value			Value
OTC INTEREST RATE SWAPTIONS WRITTEN <sup>††,20</sup> – (0.1)%				
Call Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value \$219,118,965)	GBP	159,900,000	\$	(803,532)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	131,940,000		(1,043,763)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	131,940,000		(1,043,763)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	263,880,000		(2,087,525)
Total Interest Rate Swaptions				(4,978,583)
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value \$219,118,965)	GBP	159,900,000		(344,263)
Total Interest Rate Swaptions				(344,263)
Total OTC Interest Rate Swaptions Written				
(Premiums received \$4,554,830)				(5,322,846)
Other Assets & Liabilities, net - (9.0)%				(755,922,385)
Total Net Assets - 100.0%			\$	8,379,232,423

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Commodity Futures Contracts Purchased†				
Gold 100 oz. Futures Contracts	64	Aug 2025	\$ 21,250,560	\$ 699,904

OTC Credit Default Swap Agreements Protection Purchased<sup>††</sup>

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (15-25%)	5.00%	Quarterly	12/20/29	\$ 27,695,000	\$ (2,050,871)	\$ (1,575,152)	\$ (475,719)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (25-35%)	5.00%	Quarterly	12/20/29	27,695,000	(4,214,857)	(3,765,132)	(449,725)
						\$ (6,265,728)	\$ (5,340,284)	\$ (925,444)

Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) <sup>**</sup>
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	08/01/29	\$ 152,530,000	\$ 2,021,715	\$ 765	\$ 2,020,950
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	03/14/54	3,060,000	196,676	290	196,386
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	102,300,000	(2,731,662)	651	(2,732,313)
								\$ (513,271)	\$ 1,706	\$ (514,977)

Total Return Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements <sup>††</sup>								
Morgan Stanley Capital Services LLC	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Pay	4.40% (SOFR)	At Maturity	09/20/25	N/A	\$ 2,881,805	\$ 2,881,805
OTC Equity Index Swap Agreements <sup>††</sup>								
Bank of America, N.A.	SPDR S&P 500 ETF Trust	Pay	4.94% (Federal Funds Rate + 0.61%)	At Maturity	06/16/26	74,100	45,782,685	1,752,465
OTC Interest Rate Swap Agreements <sup>††</sup>								
Goldman Sachs International	Goldman Sachs Swaption Forward Volatility Index	Pay	3.33% (Federal Funds Rate - 1.00%)	At Maturity	05/15/26	252,444	37,992,785	(1,161,241)

Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Buy	970,000	1,117,116 USD	07/16/25	\$ 26,840
Toronto-Dominion Bank	EUR	Sell	5,350,000	6,305,968 USD	07/16/25	(3,484)
Morgan Stanley Capital Services LLC	CAD	Sell	6,327,000	4,638,336 USD	07/16/25	(11,752)
Toronto-Dominion Bank	GBP	Sell	2,460,000	3,352,274 USD	07/16/25	(24,580)
Morgan Stanley Capital Services LLC	EUR	Sell	36,340,000	42,387,280 USD	07/16/25	(469,816)
Citibank, N.A.	GBP	Sell	84,680,000	114,792,979 USD	07/16/25	(1,447,677)
Nomura Global Financial Products, Inc.	EUR	Sell	527,240,000	607,482,237 USD	07/16/25	(14,311,250)
						<u>\$ (16,241,719)</u>

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
BNP Paribas		12 Month Term						
9-Month/5-Year Interest Rate Swap	Pay	SOFR	Annual	3.50%	02/13/26	3.50%	\$ 263,880,000	\$ 4,709,140
Morgan Stanley Capital Services LLC		12 Month Term						
9-Month/5-Year Interest Rate Swap	Pay	SOFR	Annual	3.50%	02/13/26	3.50%	131,940,000	2,354,569
The Toronto-Dominion Bank		12 Month Term						
9-Month/5-Year Interest Rate Swap	Pay	SOFR	Annual	3.50%	02/13/26	3.50%	131,940,000	2,354,570
Morgan Stanley Capital Services LLC		12 Month GBP						
2-Year Interest Rate Swap	Pay	SONIA	Annual	3.50%	08/19/26	3.50%	219,118,965	1,597,788
								<u>\$ 11,016,067</u>
Put								
Morgan Stanley Capital Services LLC		12 Month GBP						
2-Year Interest Rate Swap	Receive	SONIA	Annual	5.50%	08/19/26	5.50%	\$ 219,118,965	\$ 73,420

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.00%	08/19/26	3.00%	\$ 219,118,965	\$ (803,532)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	131,940,000	(1,043,763)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	131,940,000	(1,043,763)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	263,880,000	(2,087,525)
								<u>\$ (4,978,583)</u>
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	\$ 219,118,965	\$ (344,263)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

\*\*\* A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at [www.sec.gov](http://www.sec.gov).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at June 30, 2025. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

1 Affiliated issuer.

2 Special Purpose Acquisition Company (SPAC).

3 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$20,278,179 (cost \$28,329,518), or 0.2% of total net assets.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$3,409,532,732 (cost \$3,472,766,854), or 40.7% of total net assets.

5 Rate indicated is the 7-day yield as of June 30, 2025.

6 Perpetual maturity.

7 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

8 Security is in default of interest and/or principal obligations.

9 Payment-in-kind security.

10 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

11 Security is unsettled at period end and may not have a stated effective rate.

12 Security is an interest-only strip.

13 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2025.

14 All or a portion of this security is pledged as futures collateral at June 30, 2025.

15 Rate indicated is the effective yield at the time of purchase.

16 Zero coupon rate security.

17 All or a portion of this security is pledged as interest rate swap collateral at June 30, 2025.

18 Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

19 Security is no longer an affiliated entity as a result of New Age Alpha's acquisition of certain Guggenheim Funds on October 25, 2024.

20 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

CAD — Canadian Dollar  
CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1  
CME — Chicago Mercantile Exchange  
CMT — Constant Maturity Treasury  
EUR — Euro  
EURIBOR — European Interbank Offered Rate  
GBP — British Pound  
plc — Public Limited Company  
PPV — Public-Private Venture  
REMIC — Real Estate Mortgage Investment Conduit  
SARL — Société à Responsabilité Limitée  
SOFR — Secured Overnight Financing Rate  
SONIA — Sterling Overnight Index Average  
WAC — Weighted Average Coupon